Alexander Back
Statistics, Helsinki

Employment

Lecturer (Teaching Track)
Statistics, Helsinki
Hanken School of Economics
Helsinki, Finland
01.10.2024 → present

Research outputs

Essays on Volatility Modeling
Back, A., 2024, Helsinki: Hanken School of Economics. 169 p.

Activities

A new GARCH model with a deterministic time-varying intercept
Back, A. (Speaker)
31.08.2023

A structurally motivated stochastic volatility model for equity returns
Back, A. (Speaker)
18.12.2022

A GARCH model with a time-varying intercept
Back, A. (Speaker)
02.06.2022 → 03.06.2022

Additive time-varying GARCH model
Back, A. (Speaker)
18.12.2021

Computational Statistics (Journal)
Back, A. (Reviewer)
2020 → …