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Anställning

Lektor (Teaching Track)
Ekonomisk statistik, Helsingfors
Hanken Svenska handelshögskolan
Helsinki, Finland
01.10.2024 → present

Forskningsoutput

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

Aktiviteter

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

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

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

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

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