

ABSTRACT

Alternative strategies for predicting stock market volatility are examined. In-sample and out-of-sample forecasting experiments using various Econometric and Statistical models is carried out. The representative models include EGARCH, Multiple Regression Model and Non-parametric estimation through Artificial Neural Network. The Indian market with its transparent regulators acts as a suitable representative of emerging economies and hence very relevant in the international framework. The RBV-ANN model by virtue of its non-linear parameterization models the stock-market volatility best. Besides, the RBV-ANN model, the HAR-RV also performs very credibly.