

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Professor Lajos HORVATH

Department of Mathematics
The University of Utah
USA

will give a talk

entitled

**MERITS AND DRAWBACKS OF VARIANCE
TARGETING IN GARCH MODELS**

on

Friday, July 17, 2009

11:00 a.m. – 12:00 noon

at

**Room 524, Meng Wah Complex
(behind the Chong Yuet Ming Amenities Centre)**

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 2859 2466 for parking arrangement.

All interested are welcome