

Essays in quantile regression models and their applications to financial time series

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PROPOSITIONS (STELLINGEN)

ACCOMPANYING THE THESIS

ESSAYS IN QUANTILE REGRESSION MODELS AND THEIR APPLICATIONS TO FINANCIAL TIME SERIES

Li Sun

1. When an inflation rate moves recklessly, the reality will hit it awake. (Chapter 2)
2. Sampling idea is natural in connecting finite elements with limit behaviours, and also validates in nature when it is operated obediently with its connection role. (Chapter 3)
3. Systemic risk of a financial institution can be seen as the deferring power which it has on the other players across the financial market therein. (Chapter 4)
4. Quantile regressions are light-packed for studying a particular quantile of interest without parametric distributional assumptions, but strictly require a correct model specification on the underlying quantile. (Chapter 2-4)
5. Implementing probabilistic modelling but without reliable inference testing can be misleading.
6. Different model regressions are different in punishing the residuals, and turn out to mainly focus on different probabilistic characteristics of the data.
7. As sometimes audience can anticipate a speaker's next words, artificial intelligence (AI) will help one with some pieces of his/her thesis, for instance, with summary parts.
8. A disease is spotted for a person always through an appropriate health check but either asymptotically or with complaints before the check. Analogously, such two groups also lies in researchers for spotting improvements on the existings.
9. A way in yoga meditation is to feel our body sensations, and zoom in to go with and make use of the body flow. The same philosophy is in debugging.
10. Statistics and probability can give cues to reveal some mysterious secrets such as what a fortuneteller does, which is in science then with sufficient databases and developed classification techniques.
11. The best way to be fluent in a non-native language is to naturally get used to it.