CARLETON UNIVERSITY

School of Mathematics and Statistics

MASTER'S THESIS EXAMINATION

CANDIDATE:	*Xiang Zhang* *Master of Science, Univ of Manchester, 2015* *Bachelor of Science, Central South Univ, 2013*
DATE:	*Tuesday August 30, 2022, 1330 Zoom*
THESIS TITLE:	*Modeling The Volatility Of Stock Indexes And Predicting Var Using Markov-Switching GARCH Models*

EXAMINATION BOARD:

Member of Department	Song Cai, School of Mathematics & Statistics, Carleton University	(Video Conference)
Member of Joint Institute	Raluca Balan, Department of Mathematics & Statistics, Ottawa University	(Video Conference)
Thesis Supervisor	Yiqiang Zhao, School of Mathematics & Statistics, Carleton University	(Video Conference)
Chair of Defence	Gennady Shaikhet, School of Mathematics & Statistics, Carleton University	(Video Conference)
Chair/Director of Department or Designate	Robert Burk, ms-dir@math.carleton.ca	(Ex-officio)
Dean, Faculty of Graduate and Postdoctoral Affairs	Patrice Smith, Faculty of Graduate and Postdoctoral Affairs	(Ex-officio)

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Robert Burk, Chair/Director of Department or Designate
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