

Abstract

This research sought to predict the trading volume index for the Iraqi market for daily data during the period from 2018 to 2018, through the application of models GARCH)). The results showed that the best standard model for estimating the time series data for the trading volume index in the Iraqi Stock Exchange is the ARCH-GARCH-TGARCH (1.1.2) model among other ARCH models as this model has the lowest value of the statistical criteria used (AIC) and (SIC)) And (QH) in the preference between the models studied, which confirms the importance of the use of models ARCH in the analysis of fluctuations (risks) in the Iraqi financial market, and thus lead to the conclusion of accurate and accurate to serve dealers in the market To vary the time series of the daily trading indicators (trading volume) in the Iraqi market for the securities during the study period and confirmed the ARCH test for the remainder, which means there are fluctuations (risks) in the trading volume of the Iraqi market for the securities, and this requires the use of models ARCH family to predict the trading indicators Daily Iraq Stock Exchange