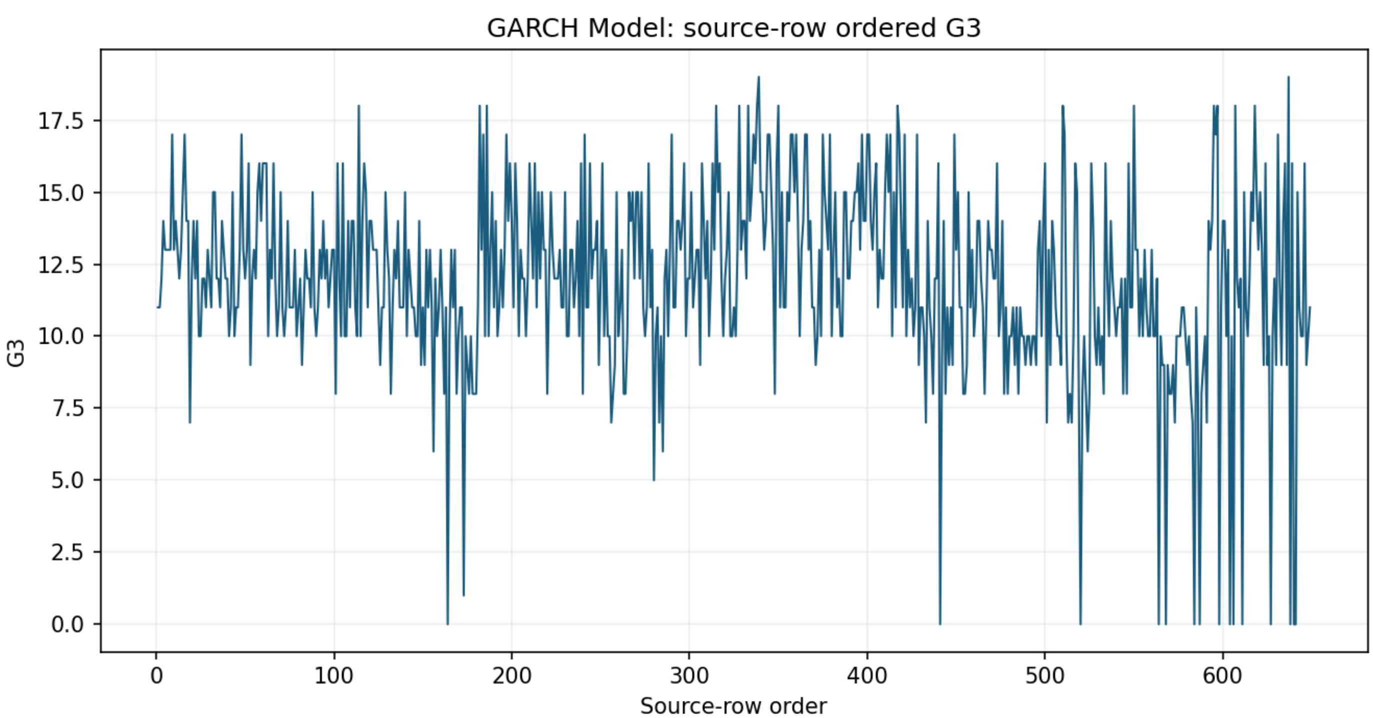
GARCH Model

conditional_variance_model | source-row order | page 1



Method type: conditional_variance_model

Design: Gaussian GARCH(1,1) fitted by constrained maximum likelihood to first differences of G3.

Formula: h_t=omega+alpha*e_(t-1)^2+beta*h_(t-1), alpha+beta<1

Variables: G3

Series order: source-row order

omega = 5.152468831142299

alpha = 0.2719021066770995

beta = 0.4135888671002303

GARCH Model

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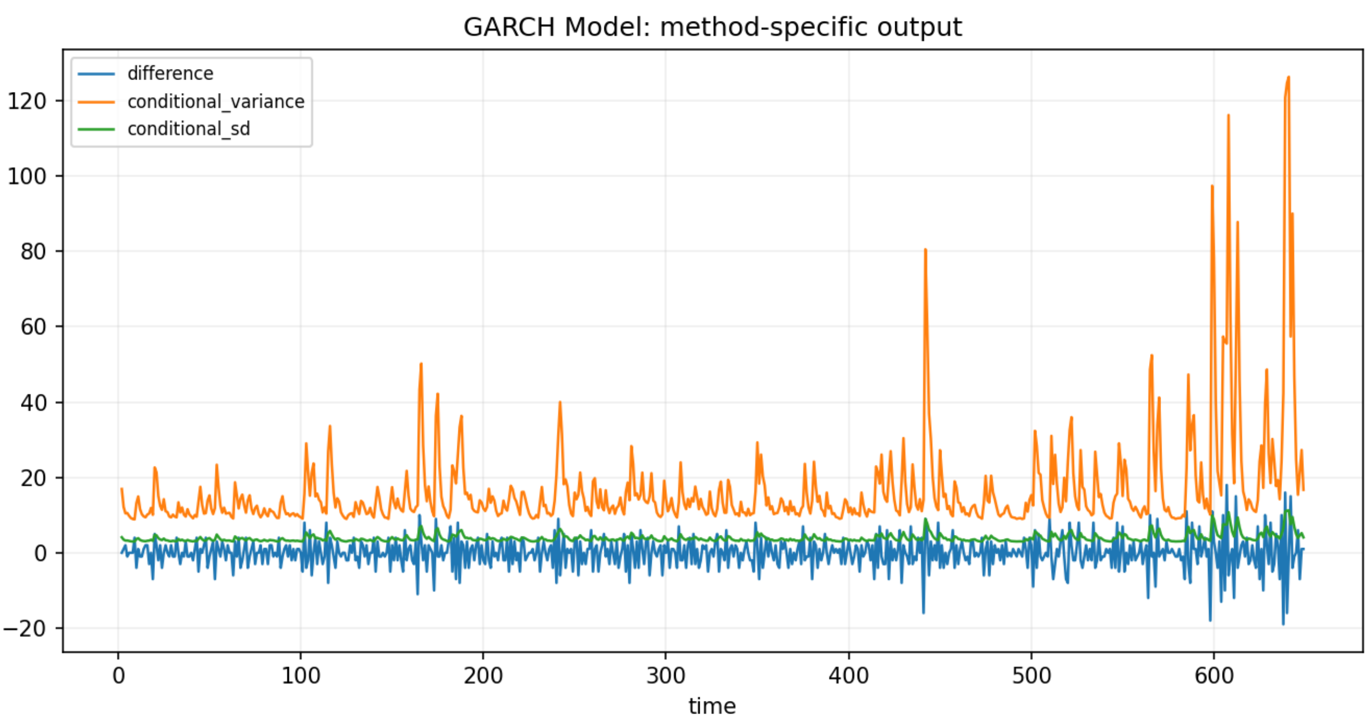

GARCH Model

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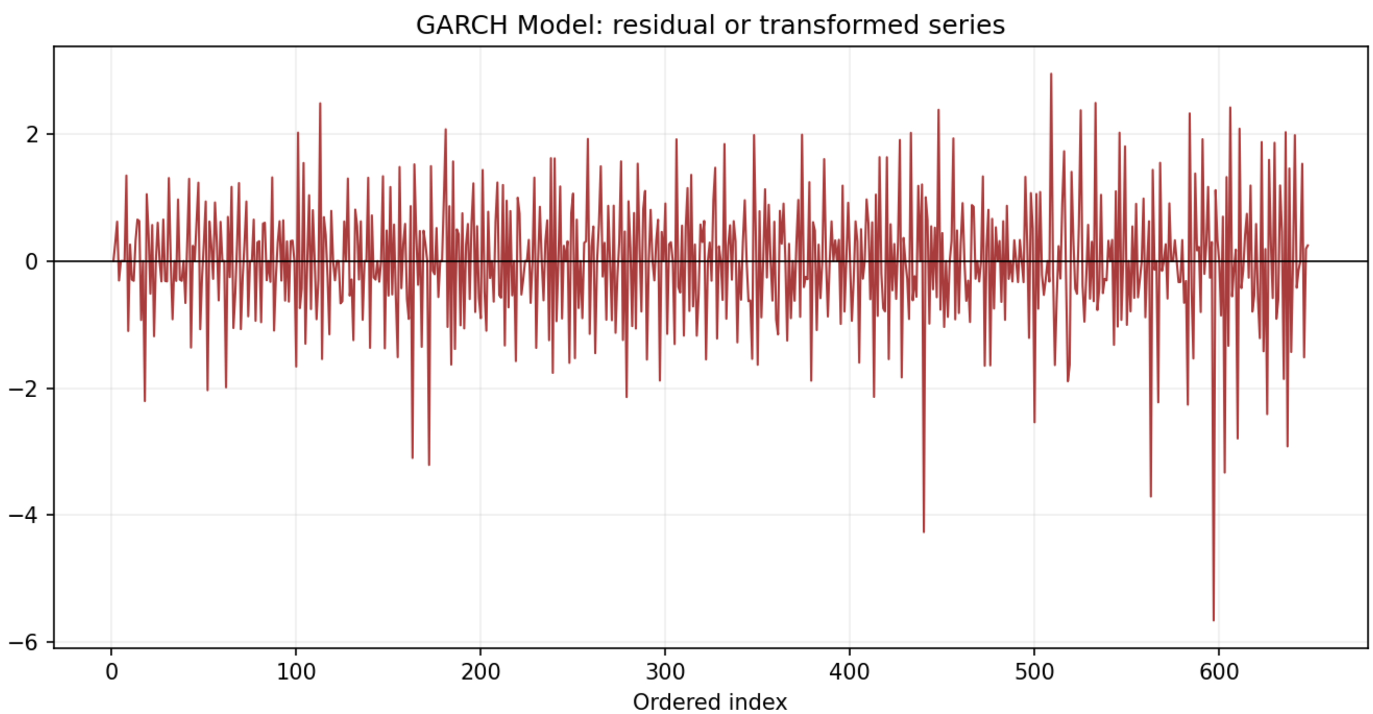

GARCH Model

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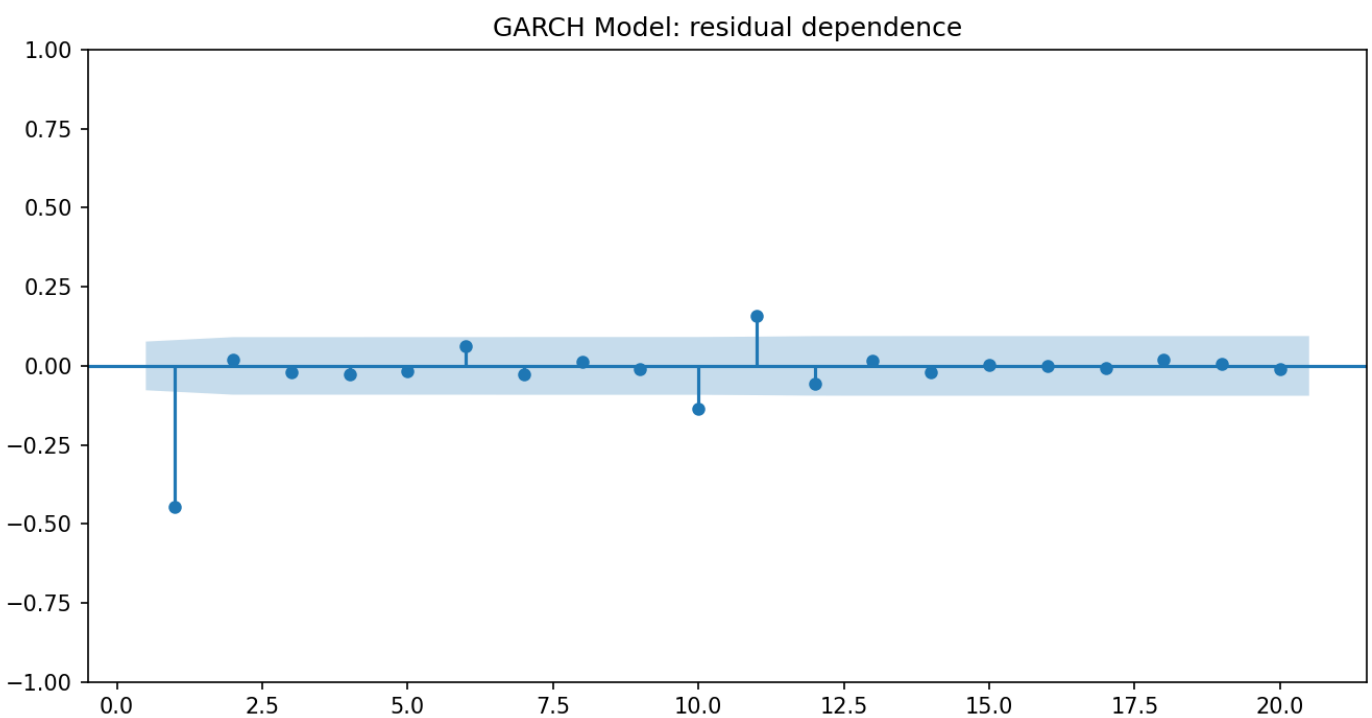

GARCH Model

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