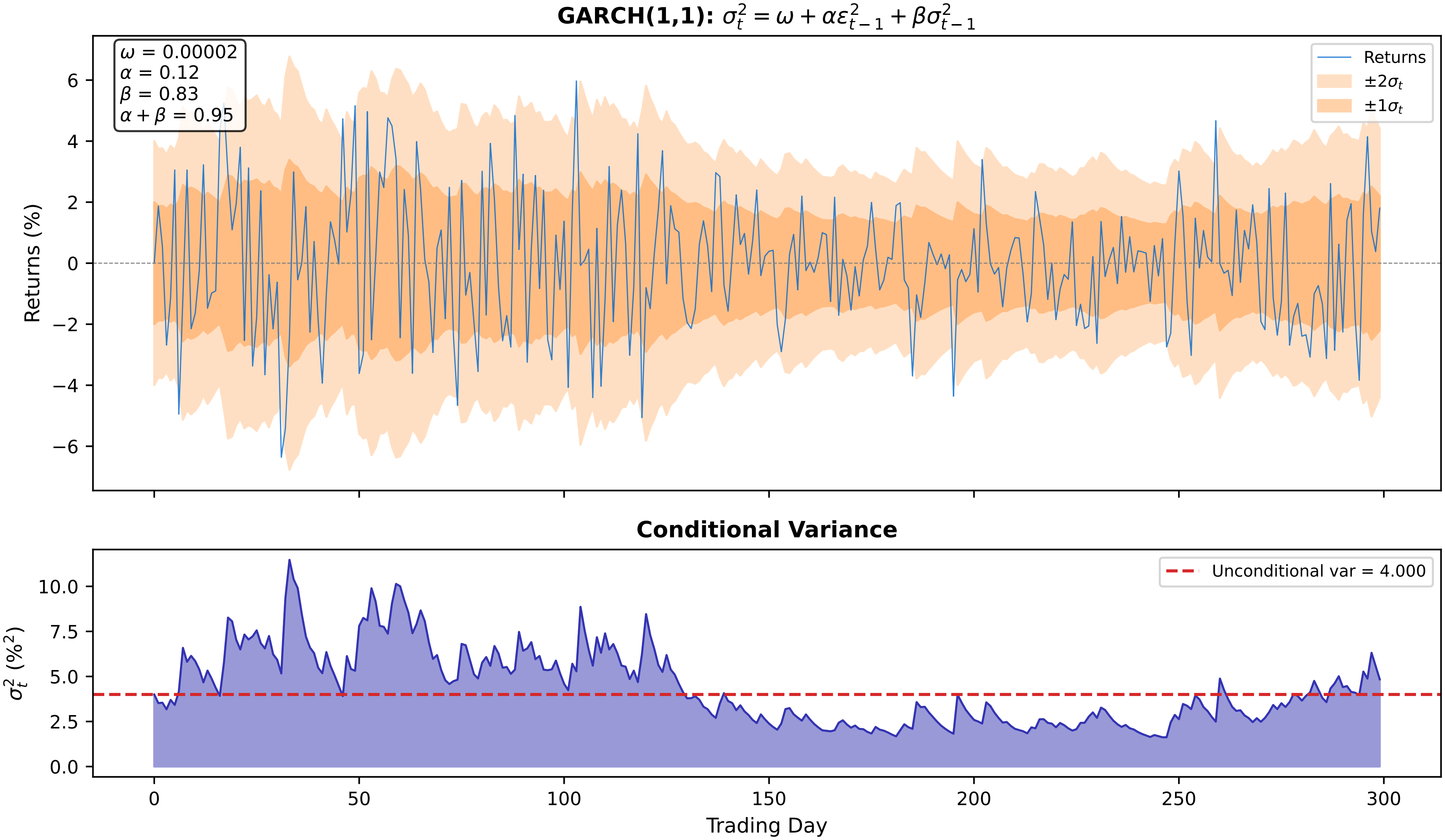

GARCH(1,1): $\sigma_t^2 = \omega + \alpha\varepsilon_{t-1}^2 + \beta\sigma_{t-1}^2$
ω = 0.00002
α = 0.12
β = 0.83
$\alpha + \beta$ = 0.95
Returns
$\pm 2\sigma_t$
$\pm 1\sigma_t$
Returns (%)
6
4
2
0
−2
−4
−6
Conditional Variance
Unconditional var = 4.000
σ_t^2 (%^{2})
10.0
7.5
5.0
2.5
0.0
0
50
100
150
200
250
300
Trading Day