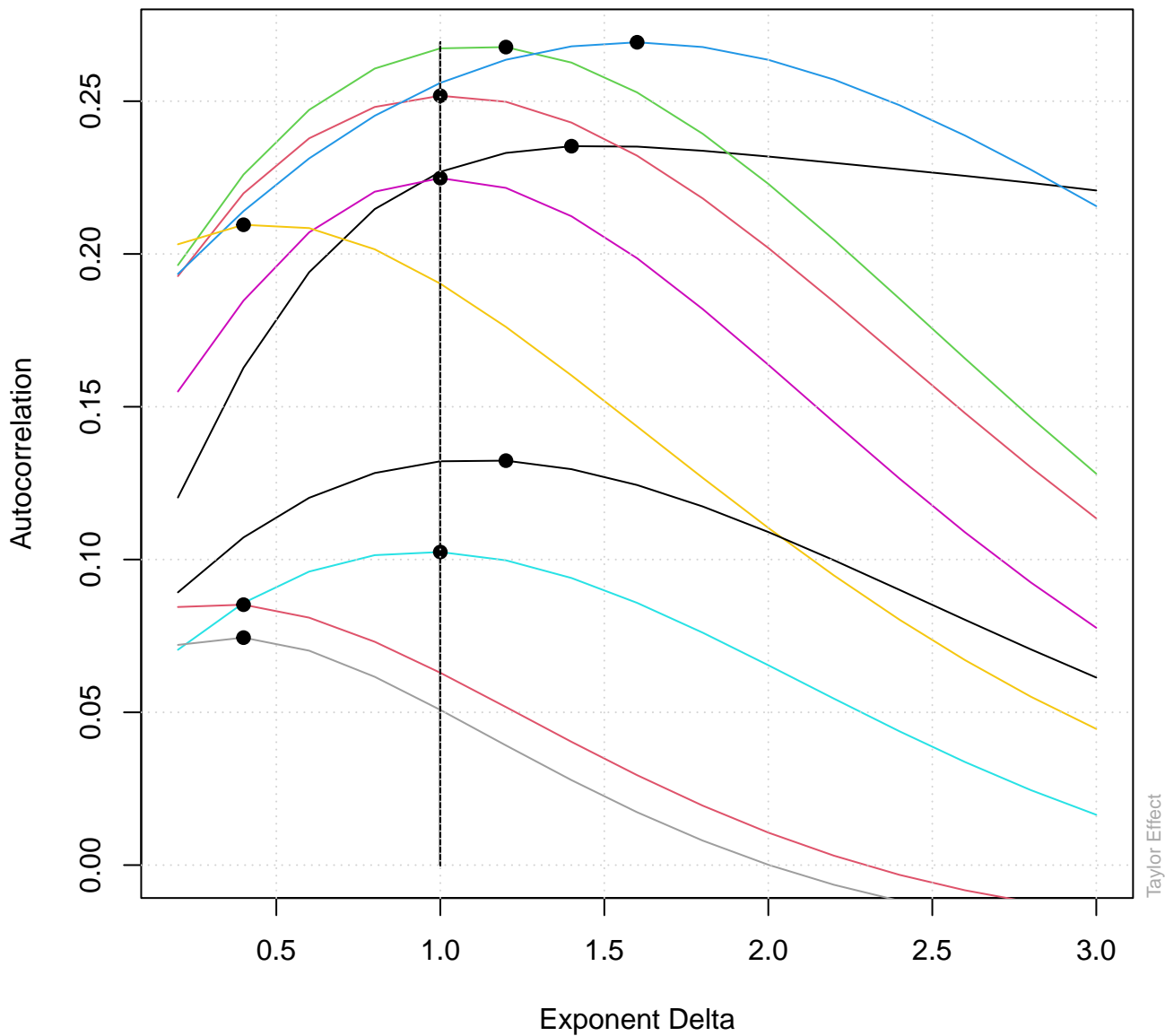


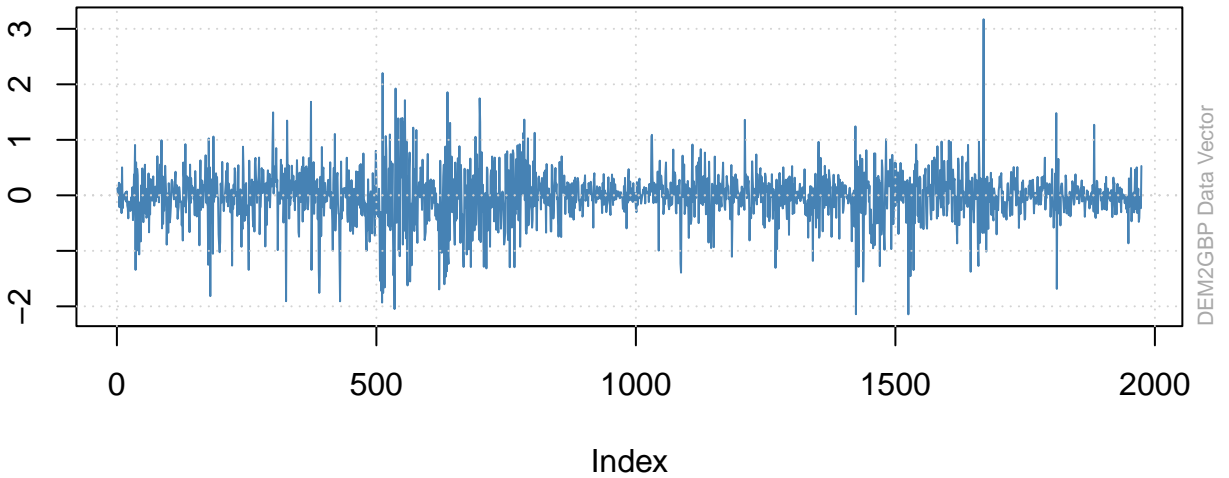
# garch



Taylor Effect

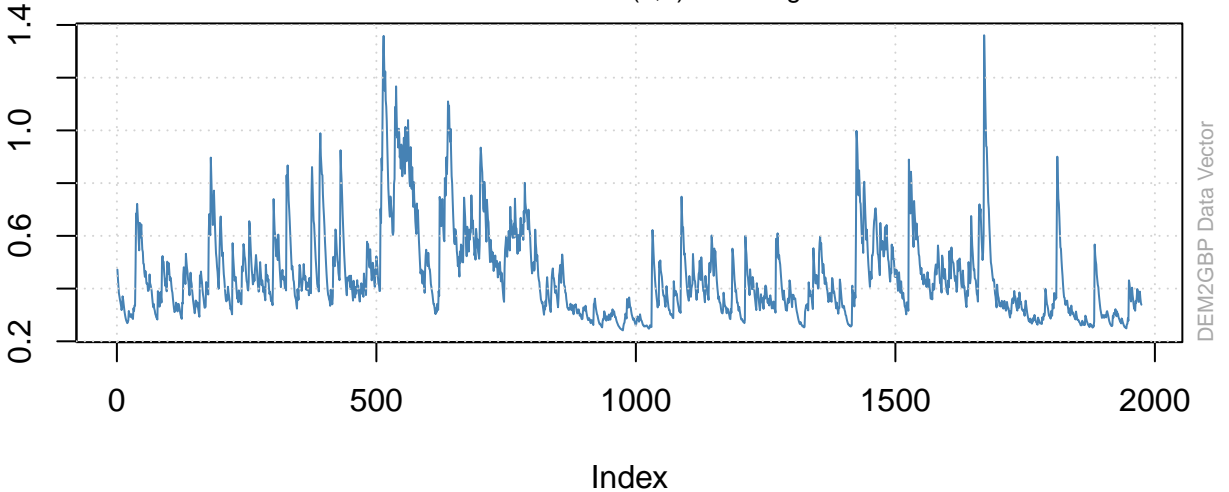
# Time Series

norm-GARCH(1,1) Modeling



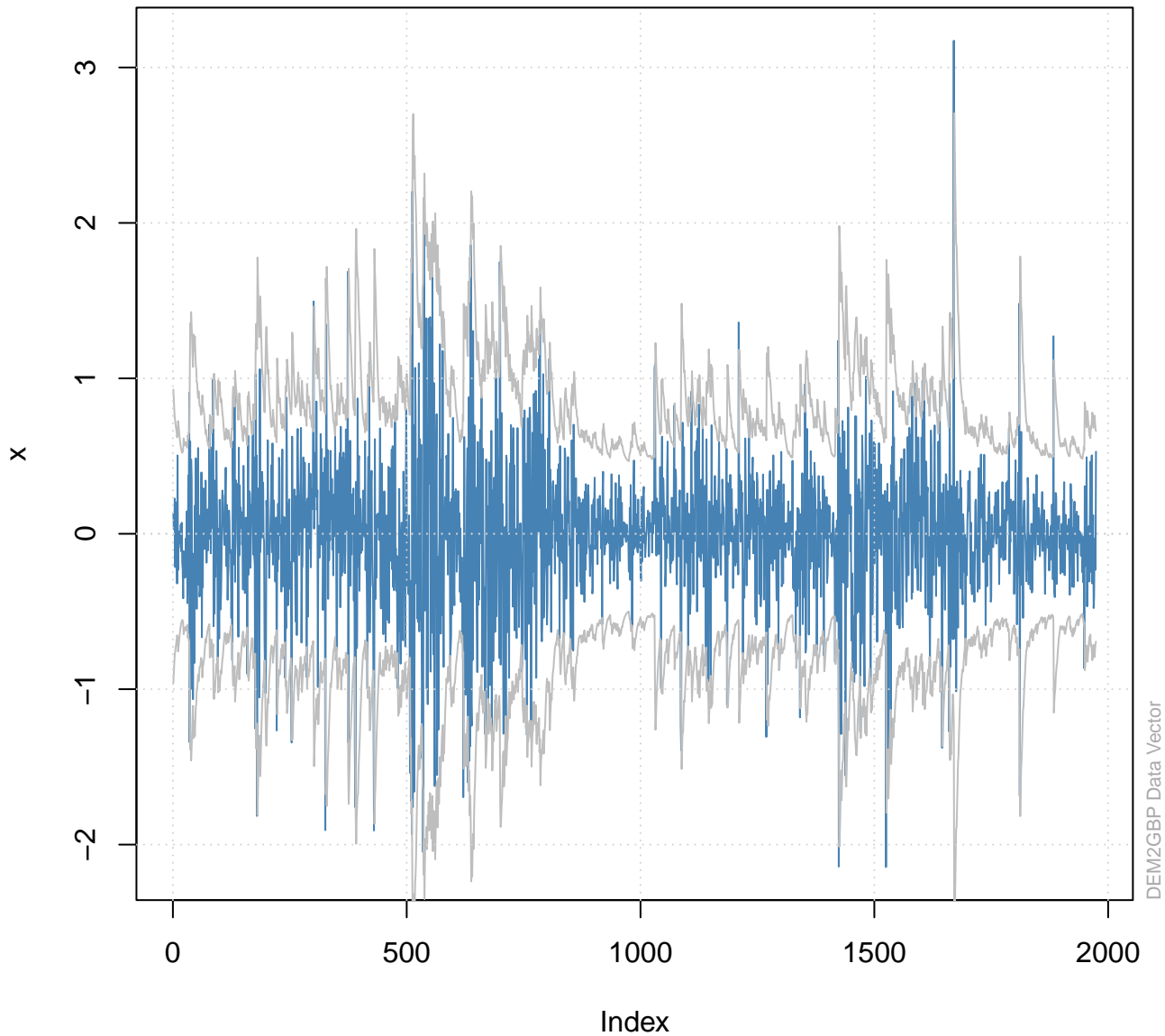
# Conditional SD

norm-GARCH(1,1) Modeling



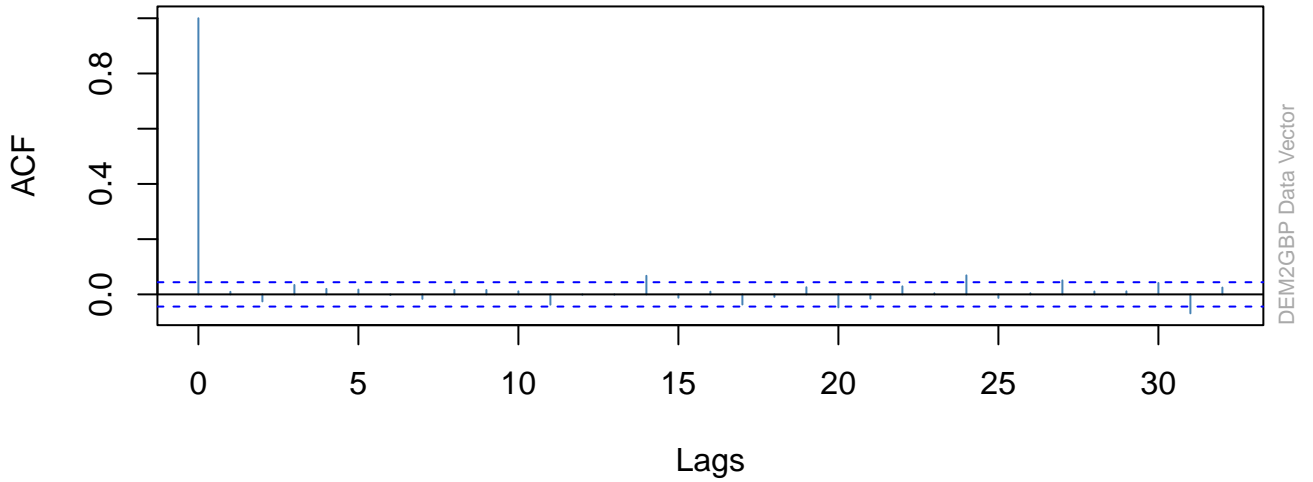
# Series with 2 Conditional SD Superimposed

norm-GARCH(1,1) Modeling



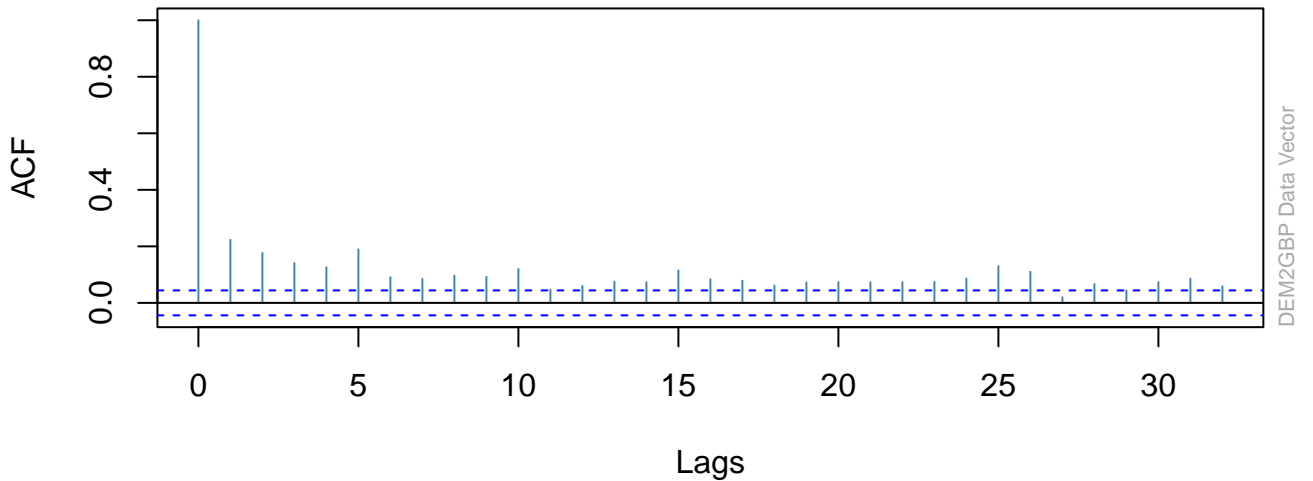
## ACF of Observations

norm-GARCH(1,1) Modeling



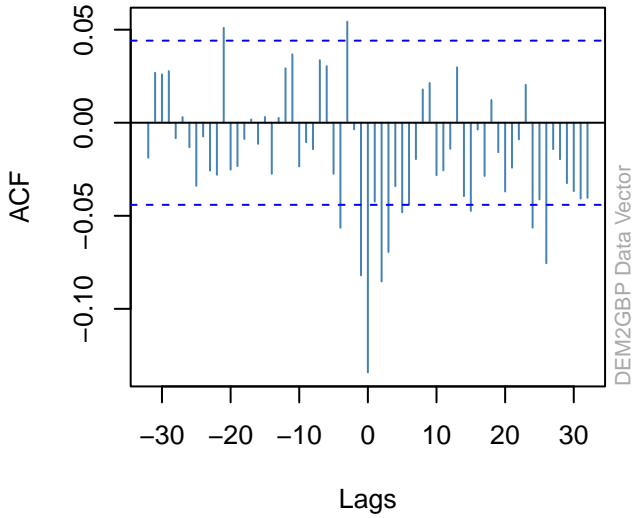
## ACF of Squared Observations

norm-GARCH(1,1) Modeling



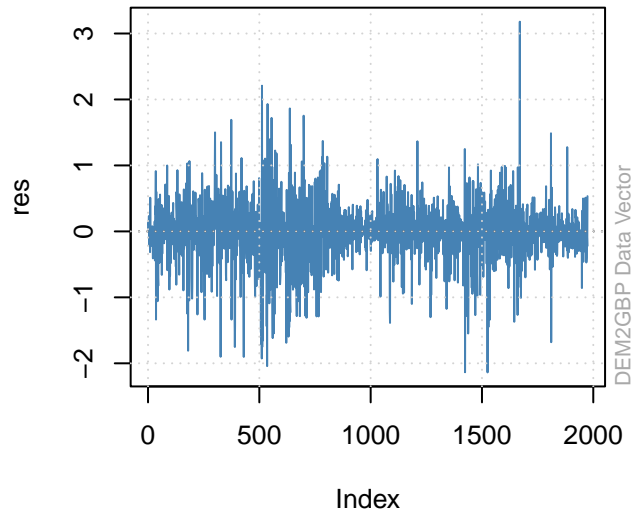
### Cross Correlation

norm-GARCH(1,1) Modeling



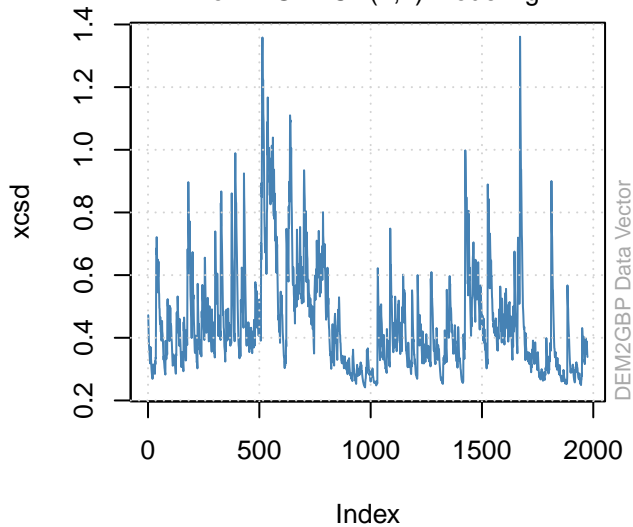
### Residuals

norm-GARCH(1,1) Modeling



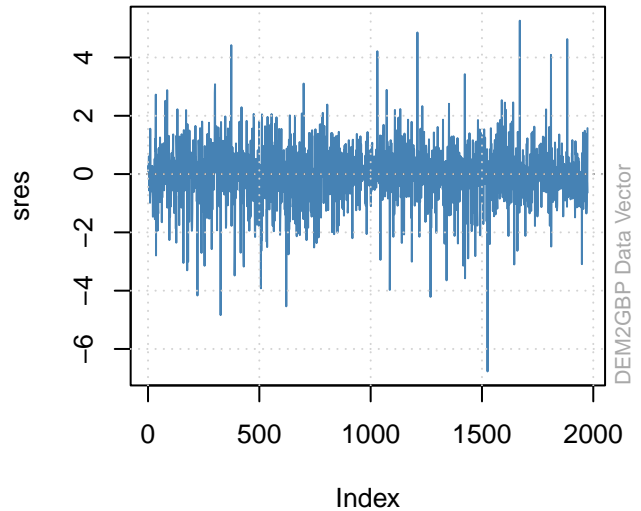
### Conditional SD's

norm-GARCH(1,1) Modeling



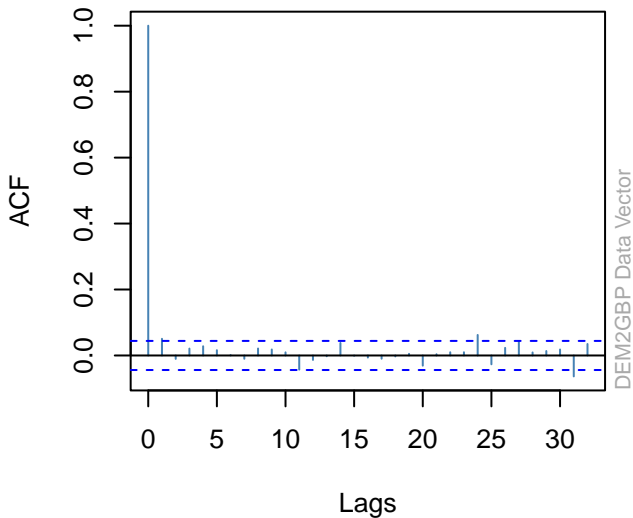
### Standardized Residuals

norm-GARCH(1,1) Modeling



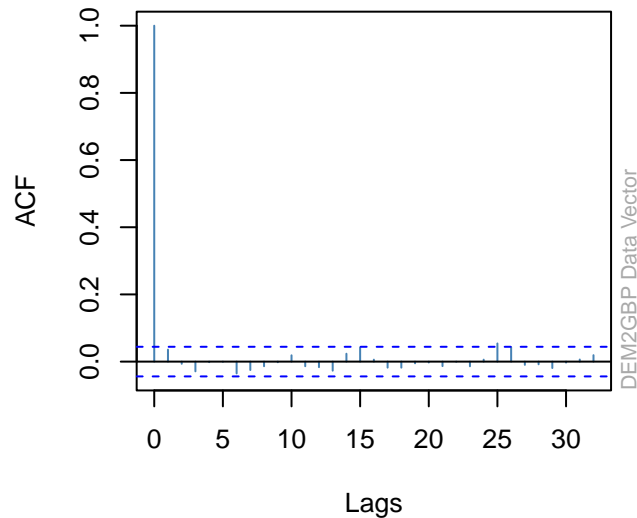
### ACF of Standardized Residuals

norm-GARCH(1,1) Modeling



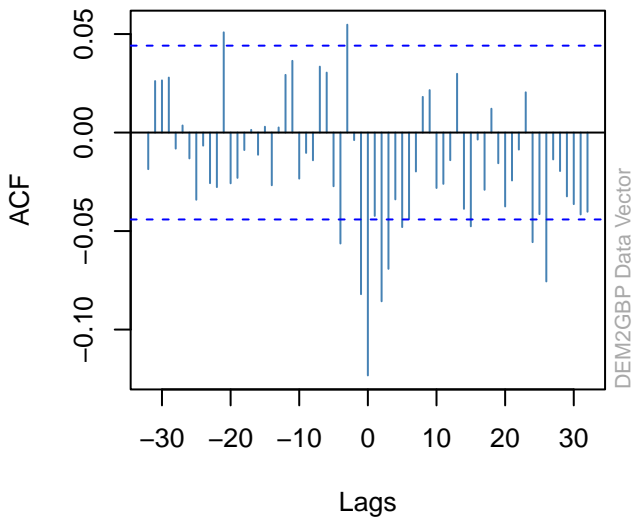
### ACF of Squared Standardized Residuals

norm-GARCH(1,1) Modeling



### Cross Correlation

norm-GARCH(1,1) Modeling



### qnorm - QQ Plot

norm-GARCH(1,1) Modeling

