

GARCH(1,1) Analysis

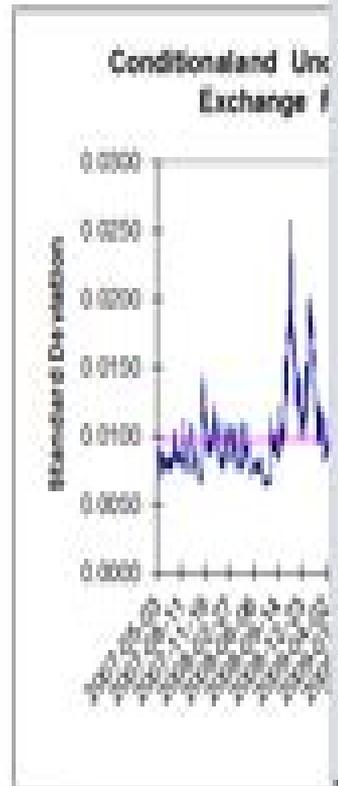
<http://www.stata.com>

Unconditional

Variance	0.00009403
ω	0.00000397
α	0.00242932
β	0.87405664

The default data is the GBP/CAD exchange rate between 1st May 2007 and 18th October 2010
Go to Data-Solver and click Solve to run the analysis

Date	Rate	Residual	Squared Residual	Lagged Squared Residual Change	Conditional Variance	Log Likelihood Function	Conditional Standard Deviation time weighted	Unconditional Standard Deviation no time weight
2007-05-01	2.2227							
2007-05-02	2.2188	-0.0039	0.0000		0.0001			
2007-05-03	2.2144	-0.0044	0.0000	0.0000	0.0001	3.6438	0.0093	0.0097
2007-05-04	2.204	-0.0104	0.0001	0.0000	0.0001	3.1259	0.0091	0.0097
2007-05-05	2.2008	-0.0034	0.0000	0.0001	0.0001	3.7019	0.0092	0.0097
2007-05-06	2.2053	-0.0047	0.0000	0.0000	0.0001	3.6651	0.0089	0.0097
2007-05-07	2.2053	0	0.0000	0.0000	0.0001	3.8322	0.0086	0.0097
2007-05-08	2.2035	-0.0018	0.0000	0.0000	0.0001	3.8466	0.0083	0.0097
2007-05-09	2.2074	-0.0005	0.0000	0.0000	0.0001	3.7000	0.0080	0.0097



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JE Gale



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Table of Contents Garch Tutorial And Excel Spreadsheet

1. Understanding the eBook Garch Tutorial And Excel Spreadsheet
 - The Rise of Digital Reading Garch Tutorial And Excel Spreadsheet
 - Advantages of eBooks Over Traditional Books
2. Identifying Garch Tutorial And Excel Spreadsheet
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Garch Tutorial And Excel Spreadsheet
 - User-Friendly Interface
4. Exploring eBook Recommendations from Garch Tutorial And Excel Spreadsheet
 - Personalized Recommendations
 - Garch Tutorial And Excel Spreadsheet User Reviews and Ratings
 - Garch Tutorial And Excel Spreadsheet and Bestseller Lists
5. Accessing Garch Tutorial And Excel Spreadsheet Free and Paid eBooks

- Garch Tutorial And Excel Spreadsheet Public Domain eBooks
 - Garch Tutorial And Excel Spreadsheet eBook Subscription Services
 - Garch Tutorial And Excel Spreadsheet Budget-Friendly Options
6. Navigating Garch Tutorial And Excel Spreadsheet eBook Formats
 - ePub, PDF, MOBI, and More
 - Garch Tutorial And Excel Spreadsheet Compatibility with Devices
 - Garch Tutorial And Excel Spreadsheet Enhanced eBook Features
 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Garch Tutorial And Excel Spreadsheet
 - Highlighting and Note-Taking Garch Tutorial And Excel Spreadsheet
 - Interactive Elements Garch Tutorial And Excel Spreadsheet
 8. Staying Engaged with Garch Tutorial And Excel Spreadsheet
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Garch Tutorial And Excel Spreadsheet
 9. Balancing eBooks and Physical Books Garch Tutorial And Excel Spreadsheet
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Garch Tutorial And Excel Spreadsheet
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Garch Tutorial And Excel Spreadsheet
 - Setting Reading Goals Garch Tutorial And Excel Spreadsheet
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Garch Tutorial And Excel Spreadsheet
 - Fact-Checking eBook Content of Garch Tutorial And Excel Spreadsheet
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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