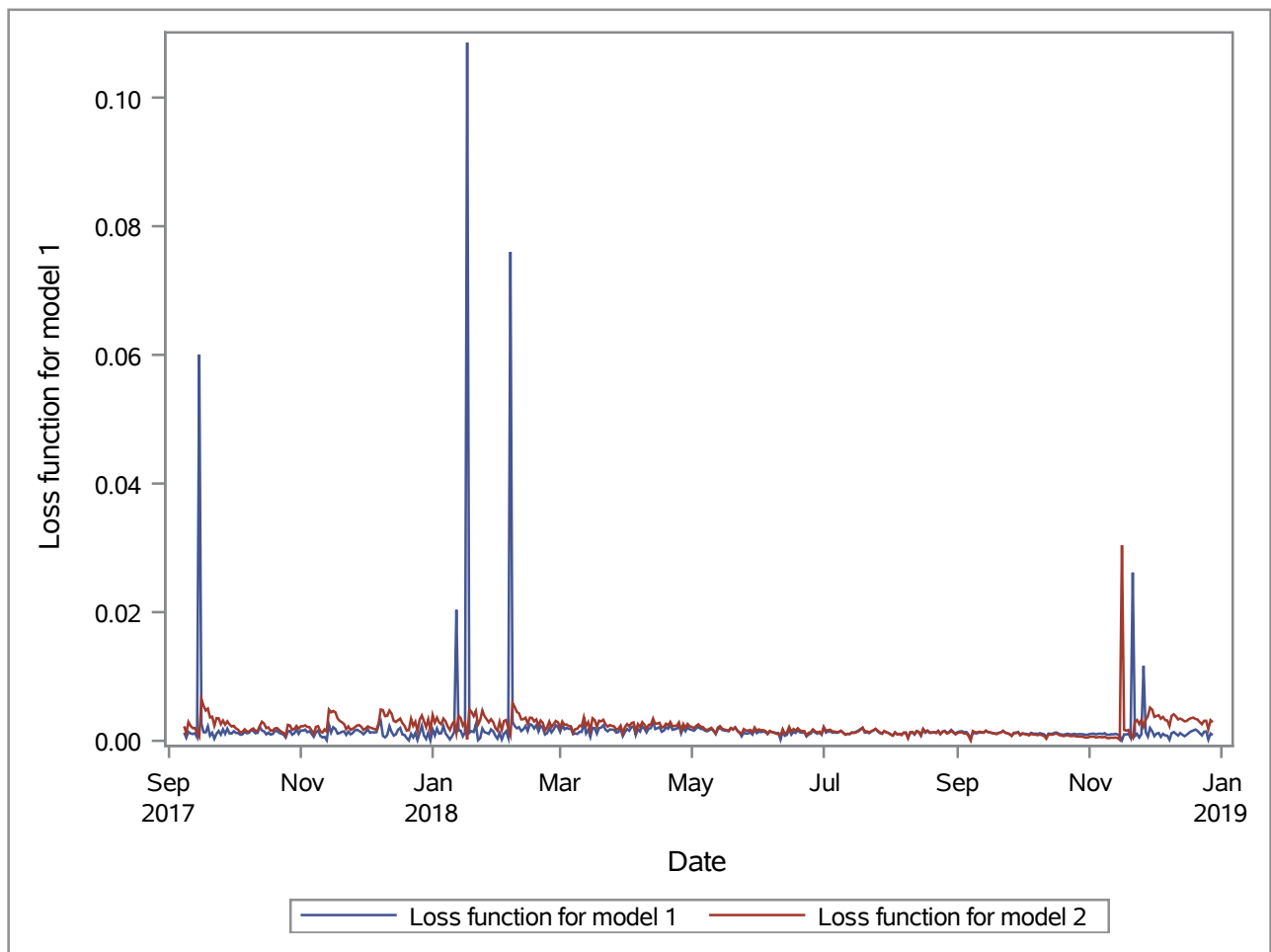


Obs	Pr(Rt<-VaRt)	LR_UC	p-value LR_UC	LR_I	p-value LR_I	LR_CC	p-value LR_CC	alpha
1	0.012579	0.29616	0.58630	3.00287	0.083117	3.29904	0.19214	0.01

Obs	Pr(Rt<-VaRt)	LR_UC	p-value LR_UC	LR_I	p-value LR_I	LR_CC	p-value LR_CC	alpha
1	.004192872	2.07942	0.14930	6.71164	.009578545	8.79106	0.012332	0.01



Diebold and Mariano test. Alternative hyporthesis: the model var_empiric_01 performs better than the model var_garch_t_01

Obs	_TYPE_	_FREQ_	d_mean	std	T	z	p_value
1	0	477	-.000207531	.007043907	477	-0.054005	0.47847