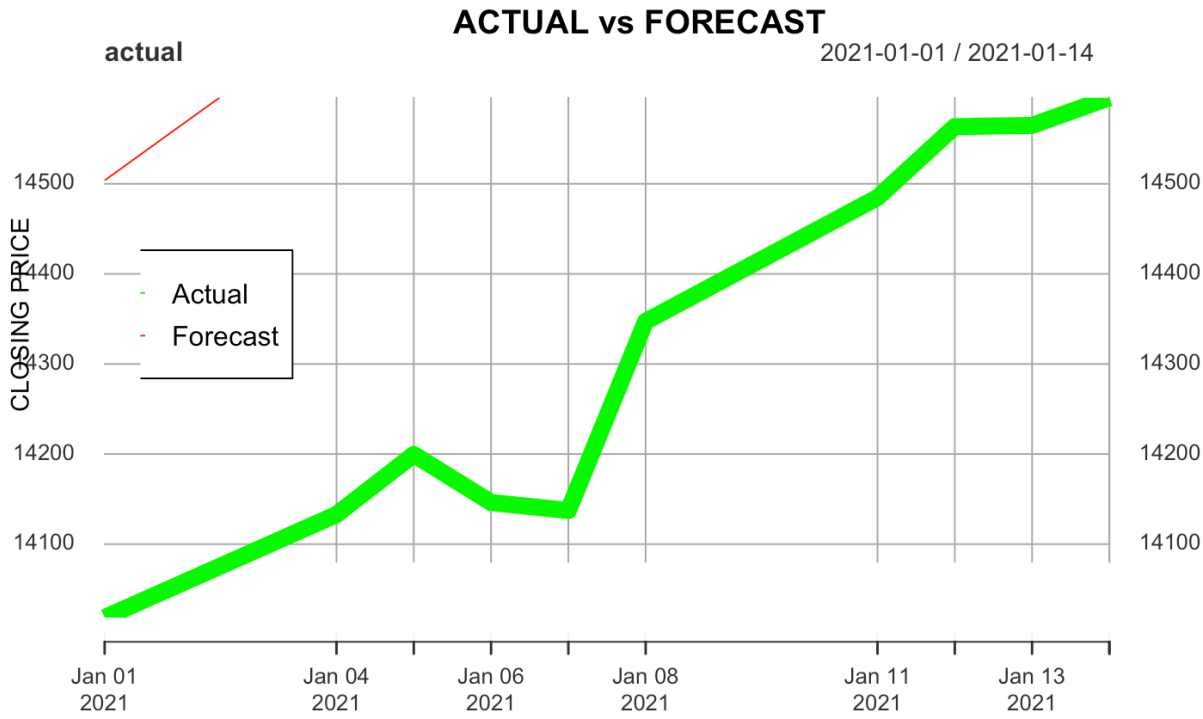
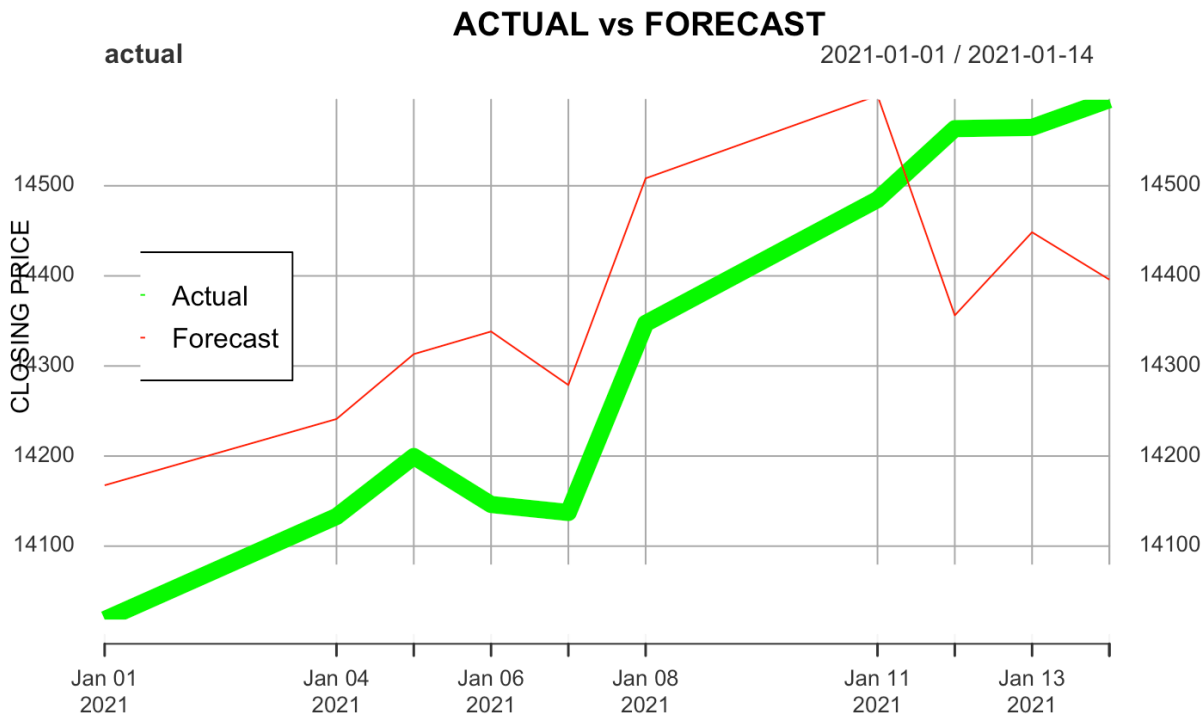
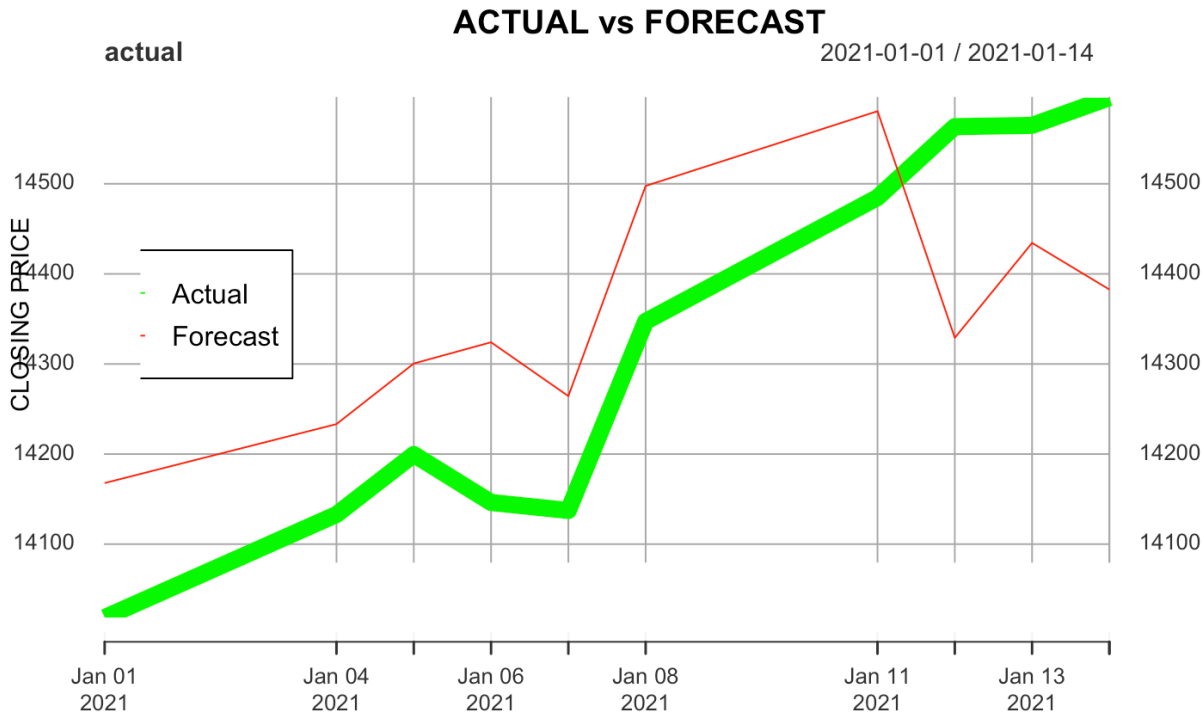
ARIMA(5,1,2) APARCH



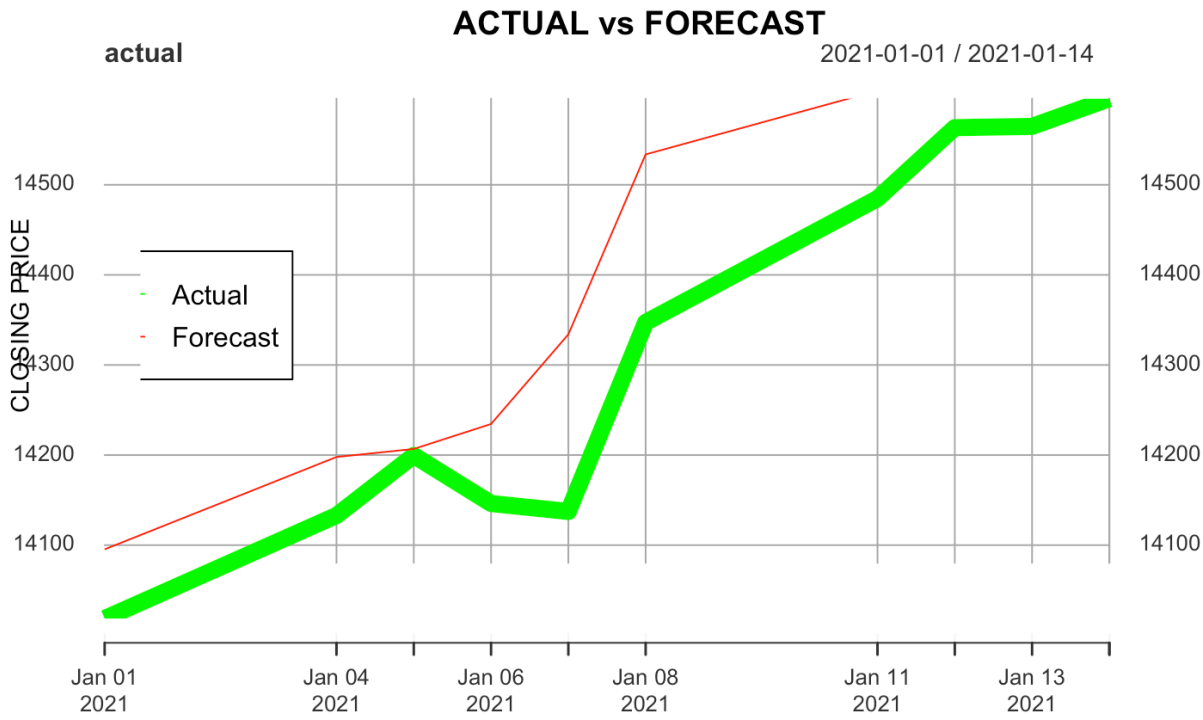
ARIMA(5,1,2)SGARCH(1,1)norm



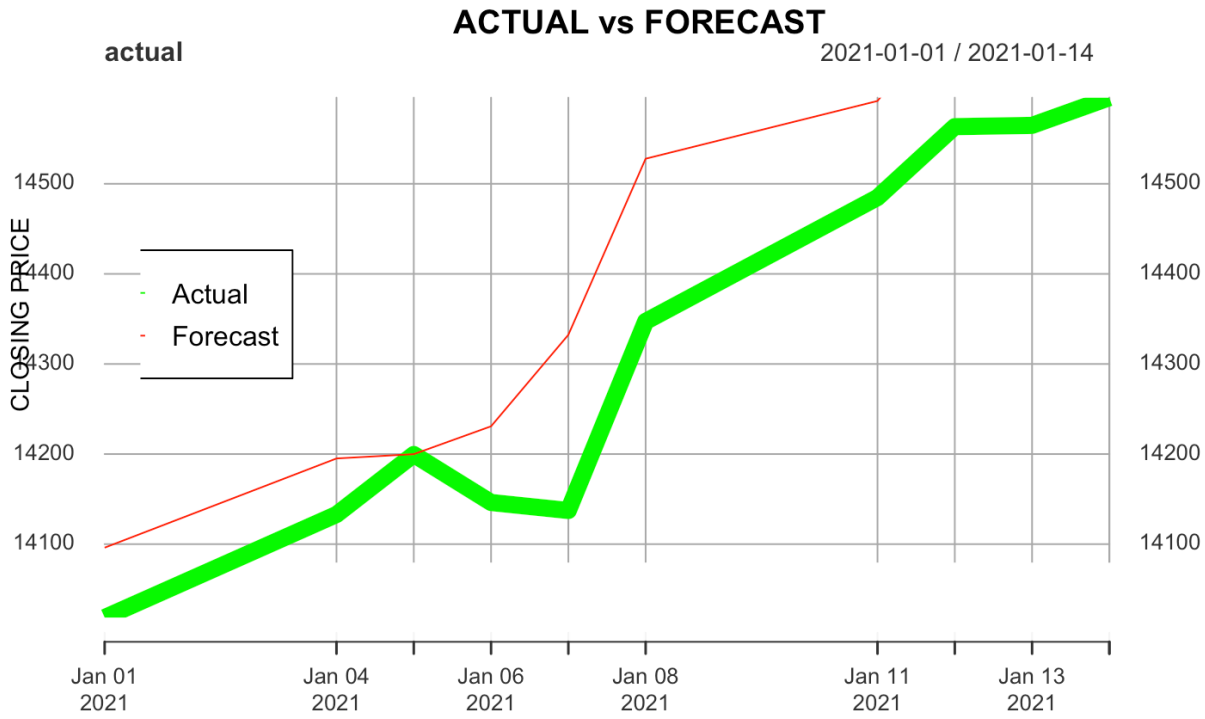
ARIMA(2,1,2)SGARCH(1,1)norm



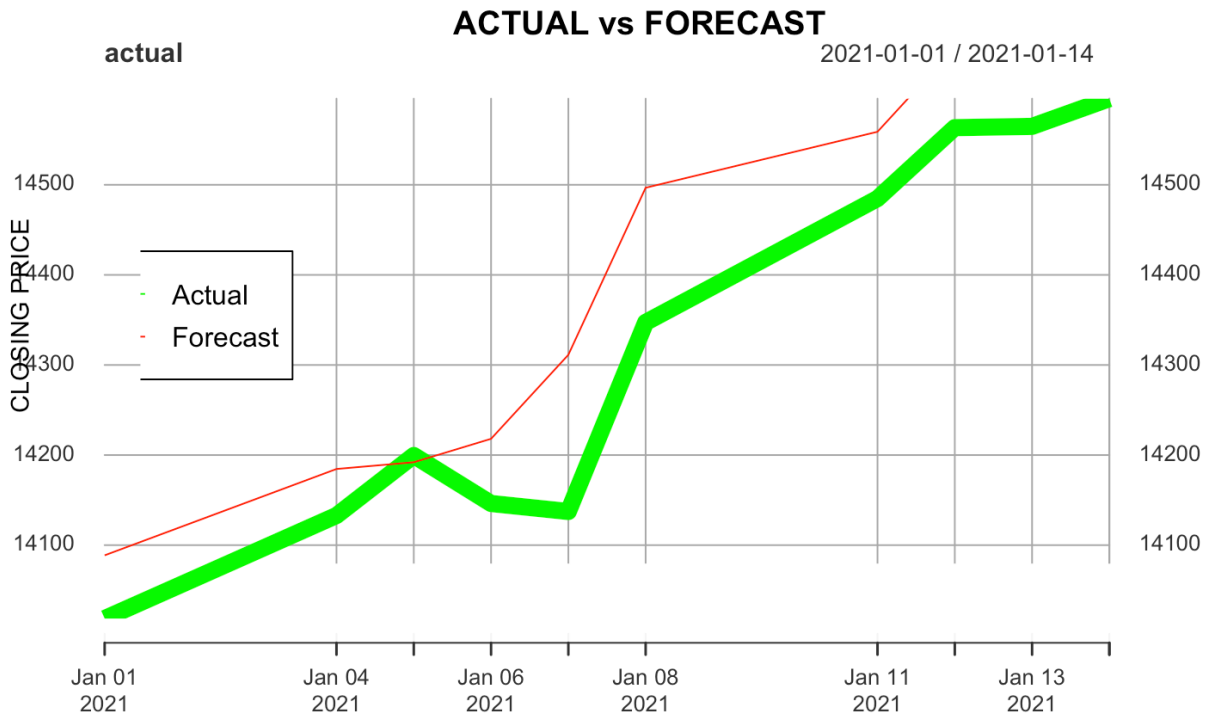
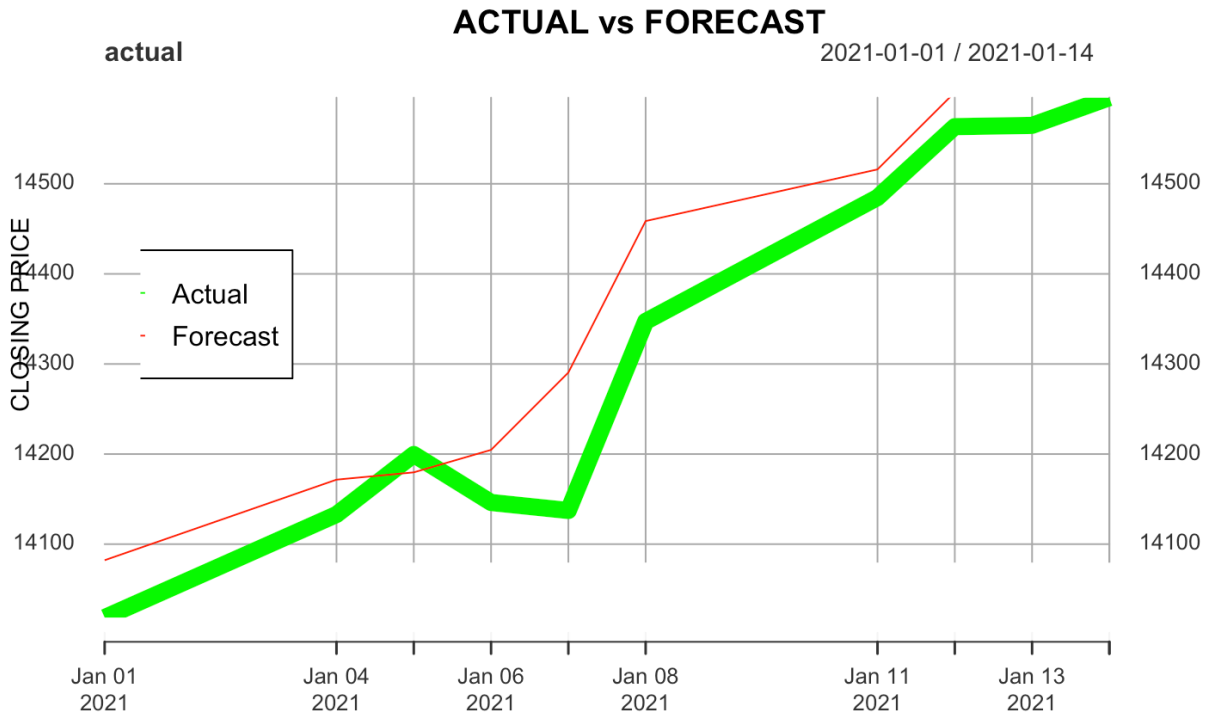
ARIMA(5,1,2)SGARCH(1,1)SSTD



ARIMA(2,1,2)SGARCH(1,1)SSTD



ARIMA(5,1,2)GJR-GARCH(1,1)SSTD



ARIMA(4,1,2)EGARCH(1,1)