Title

Qiuyi HUANG

Bachlor of Statistics

Department

University

2022

题目

姓名

统计学专业

大学

院系

2022

Abstract

The introduction of the Template

This dissertation template is organized as follows:

- Only *main.tex* is outside any files.
- Document *auxiliary* includes parts not directly correlated with the body of the paper, like cover, acknowledgements, **preamble**, etc.
- Document *figure* contains figures.
- Document *sections* contains the body of the thesis, which includes but not are limited to abstract, introduction, method, conclusion and so on.
- Document *notes* is for taking notes. Normally two files will be included: (a) *terminology sheet.xlsx* concludes the terminologies writers should keep sonsistency during the writing. (2) *table.xlsx* stores the tables which will be export to the LaTeX. You can modify them and replace the code any time.

T.B.C.

Charley HUANG

December 16, 2022

Contents

List of Figures

List of Tables

1 Introduction

1.1 Research background and literature review

Fama (1965)[1]

1.2 Research objective and framework

2 Prerequsite knowledge

2.1 Mathematical formulars

2.1.1 数学字符

1. 行内公式用 $\{a_t\}$。
2. 单行公式用

$$a_t = \sigma_{t|t-1}\varepsilon_t$$

2.1.2 数学公式

1. 数学公式
2. 行内公式用 $\{y_t\}$。
3. 单行公式用

$$f(z) = \frac{\kappa e^{-0.5|z|^{\kappa}}}{2^{1+\kappa^{-1}}\beta\Gamma\left(\kappa^{-1}\right)}$$

   * 表示不标号

   equation 环境的好处是上下伸缩性更好。

4. 多行公式用

   按等号对齐

$$\begin{aligned} P_t &= 2 - 1 \\ &= 1 \end{aligned}$$

各行居中

$$a_t = \sigma_{t|t-1}\varepsilon_t,$$

$$\sigma^2_{t|t-1} = \omega + \alpha_1 a^2_{t-1} + \cdots + \alpha_q a^2_{t-q},$$

分段函数

$$a_t = \sigma_{t|t-1}\varepsilon_t,$$

$$\sigma^2_{t|t-1} = \alpha_0 + \sum_{i=1}^{q} \left(\alpha_i + \gamma_i I_{t-i}\right) a^2_{t-i} + \sum_{j=1}^{p} \beta_j \sigma^2_{t-j|t-j-1},$$

$$I_{t-i} = \begin{cases} 1 & \text{if } a_{t-i} < 0 \\ 0 & \text{if } a_{t-i} \geq 0 \end{cases}$$

2.2 Itemize

1. ...

2.3 Graphs

Figure 1: Nanami

3 Empirical study

行内注释的方法:

3.1 Data acquisition and processing

3.2 Basic statistics and tests

3.2.1 Summary of datasets

3.2.2 Test of normality

3.2.3 Test of unit root

3.3 Residuals analysis

3.4 Prediction

4 Discussion and conclusion

References

[1] Eugene F. Fama. The behavior of stock-market prices. *The Journal of Business*, 38(1):34–105, 1965.

Appendices

Table 1: Title of the table

1	2	3
1	2	3
1	2	3
a	b	c

[a] note