Title

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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

September 4, 2022

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Fama (1965)[1]

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1. Ǎ ظ ̎ ɢ □ $\{a_t\}$
2. ڶ Ǎ ̎ ɢ □

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

2.1.2 ˓ ˜ ̎ ɢ

1. ˓ ˜ ̎ ɢ
2. Ǎ ظ ̎ ɢ □ $\{y_t\}$
3. ڶ Ǎ ̎ ɢ □

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

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4. ˚ Ǎ ̎ ɢ □

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$$P_t = 2 - 1$$

$$= 1$$

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

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

□ **B**

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

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

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

2.2 Itemize

1. ...

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Figure 1: Nanami

3 Empirical study

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3.1 Data acquisition and processing

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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

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[a] note