

TCC-Dados



Nikkei

Crisis; 2007-07-01 -
2008-11-28

INT; 2008-08-01 → 984
2008-10-10 → 987
2009-01-01 → 1227
2009-05-13 → 1312
2008-10-20 → 1179 → INT DC
2008-09-15 → 1157 Gov

Model 1;

COMPLETAR

COMPLETAR

COMPLETAR

COMPLETAR

COMPLETAR

COMPLETAR

CAC

Crise; 2007-07-01 → 898
2008-11-28 → 1259

INT; 2008-09-22 → 1212
2012-12-11 → 1226

Modelo 5;

IGUAL AO 2 MAS COM TRANSIÇÃO SUAVE ENTRE 1212 E 1259.

Modelo 1;

INT Var; 2007-07-01
2008-09-22
Fim → ENTRE INT E Fim

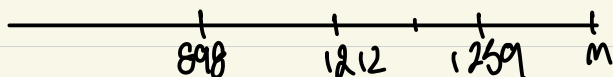
início DA CRISE
ENTRE
início E INT



Modelo 2;

INT Var; 2007-07-01
2008-09-22
2008-11-28
Fim

início DA CRISE
ENTRE
início E INT
ENTRE INT E FIM DA CRISE



Modelo 3;

INT Var; 2007-07-01 → início DA CRISE
2008-11-28 → Fim DA CRISE
Fim

Modelo 4; AR(1)-GARCH(1,1)

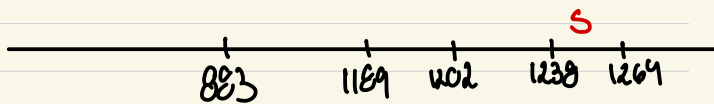
ISX

Crise; 2007-07-01 — 883
2008-11-28 — 1238
INT; 2008-09-19 — 1189
2008-10-08 — 1202
2008-09-01 — 1176
2009-01-08 — 1264

início da TRANSAP
Fim da TRANS

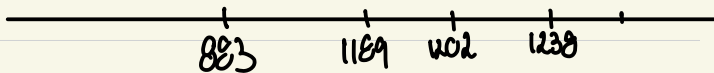
Modelo 1;

INTVAR; 2007-07-01 → início da crise
2008-09-19 → início INT
2008-10-08 → início INT
2008-11-28 → Fim da crise, início TRANS
2009-01-08 → início INT



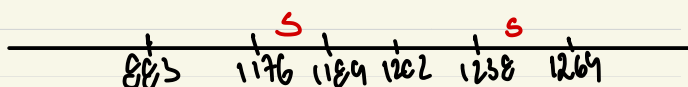
Modelo 2;

INTVAR; 2007-07-01 → início da crise
2008-09-19 → início INT
2008-10-08 → início INT
2009-01-08 → início INT



Modelo 3;

INTVAR; 2007-07-01 → início da crise
2008-09-01 → início da TRANS
2008-09-19 → início INT
2008-10-08 → início INT
2008-11-28 → início TRANS (Fim crise)
2009-01-08 → início INT



DAX

NYSE

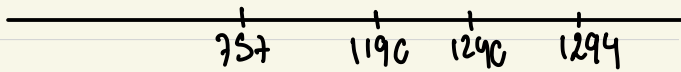
FTSE

CRISE; 2007-01-01 → 757
2008-11-28 → 1240

INT; 2008-09-19 → 1190
2009-01-19 → 1294

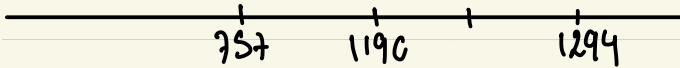
Modelo 1;

INTVar; 2007-01-01
2008-11-28
2008-09-19
2009-01-19 } ABRUPTAS



Modelo 2;

INTVar; 2007-01-01
2008-09-19
2009-01-19 } ABRUPTAS



Modelo 3;