library(fGarch)

da=read.table("clipboard",header = T)

head(da)

m4=garchFit(~1+garch(1,1),data=ExchangeRate, trace = F)

summary(m4)

library(fGarch)

da=read.table("clipboard",header = T)

head(da)

}

ExchangeRate=log(da$ExchangeRate+1)

Date=c(1:444)/12+2005

m1=garchFit(~1+garch(3,0),data=ExchangeRate,trace = F)

summary(m1)

m2=garchFit(~1+garch(1,0),data=ExchangeRate,trace = F)

summary(m2)

library(forecast)

da=read.table("clipboard",header = T)

head(da)

predict(ExchangeRate)