A Study on the Volatility of Stock Returns of Intel Corporation

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1 Introduction

In this study we study the volatilty of stock returns of Intel Corporation from January 1973 to December 2009.

2 Data Description

Read the data.

3 The Volatility Model

The ARCH model

We build an ARCH(3) model.

The GARCH model

Model diagnosis and comparison

4 Conclusion

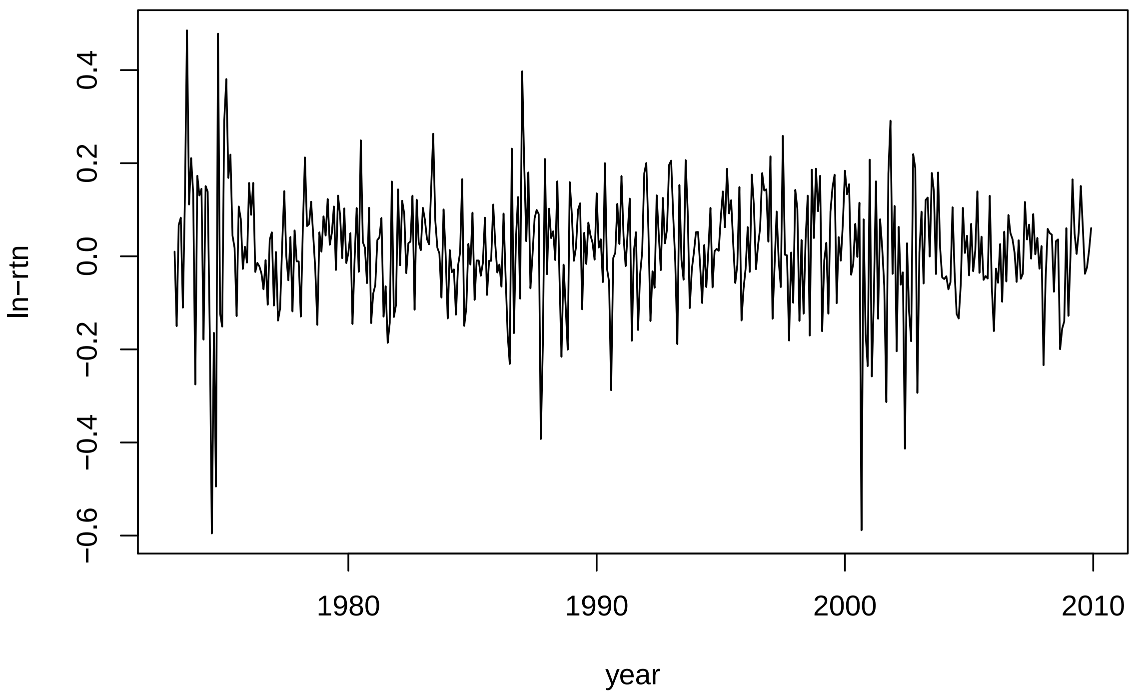

Figure 1: Time plot of the monthly log returns of Intel stock