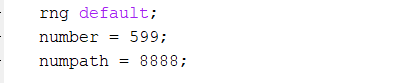
**Xiaotian Zhu**

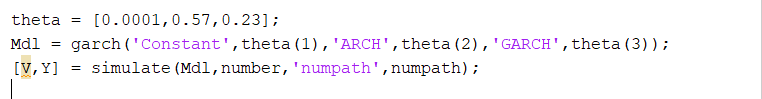
1. Fix the random number generator

Number is the length of return



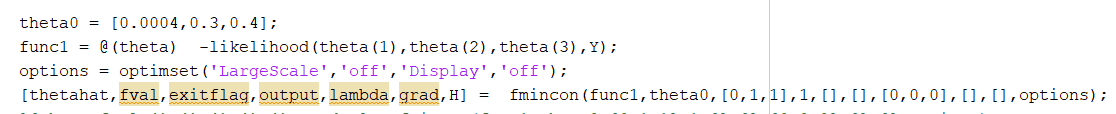
2.

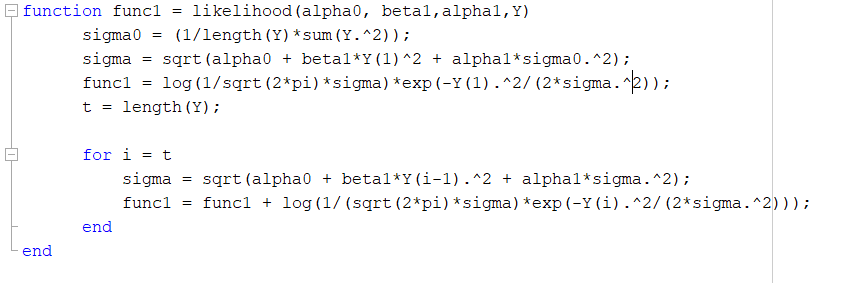
theta = [alpha0, alpha1, beta1];



3.set the initial value of thetas, then use garch to create a model

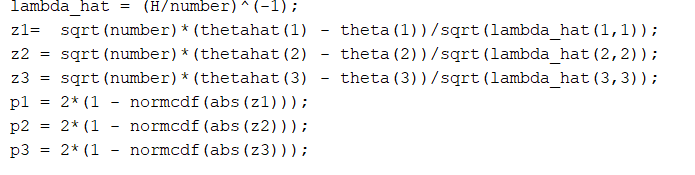
Use simulate to simulate



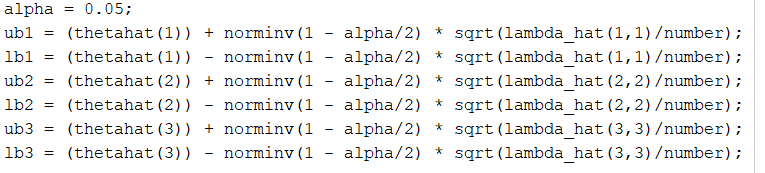


4. Covariance matrix of MLE

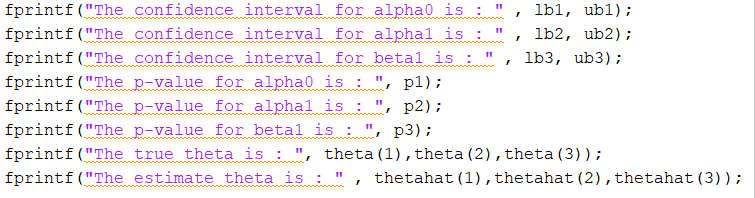
p-value, H0: theta\_hat = theta



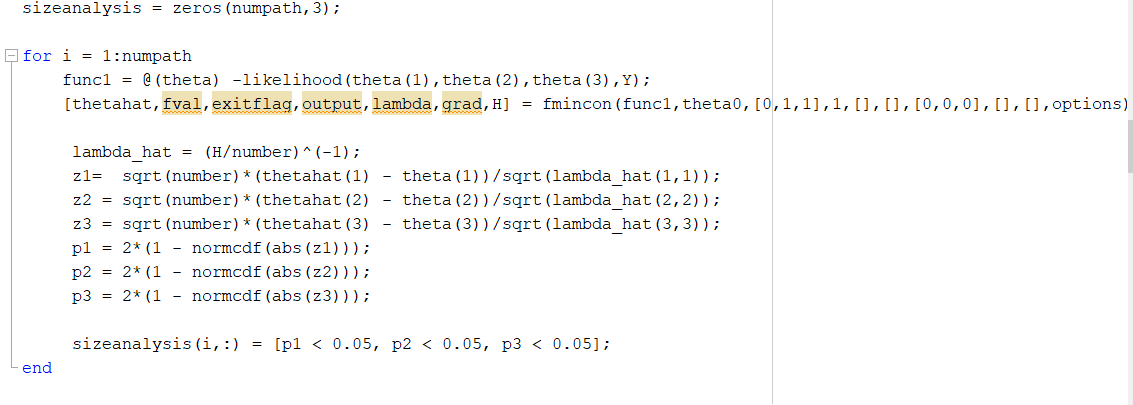
5. confidence interval

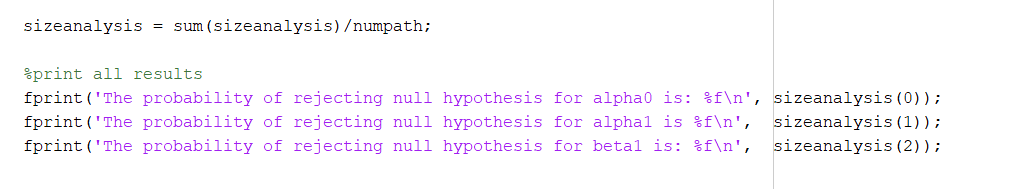


6.



7.





8. power analysis

