

	Simple GARCH, BTC	Component GARCH, BTC	Asymmetric GARCH, BTC
Akaike	-4.78	-4.77	-4.78
Bayes	-4.74	-4.72	-4.74
Shibata	-4.78	-4.77	-4.78
Hannan-Quinn	-4.77	-4.75	-4.76

	Simple GARCH, ETH	Component GARCH, ETH	Asymmetric GARCH, ETH
Akaike	-3.40	-3.40	-3.39
Bayes	-3.36	-3.36	-3.35
Shibata	-3.40	-3.40	-3.40
Hannan-Quinn	-3.38	-3.38	-3.38

	Simple GARCH, XRP	Component GARCH, XRP	Asymmetric GARCH, XRP
Akaike	-3.71	-3.73	-3.71
Bayes	-3.67	-3.68	-3.67
Shibata	-3.71	-3.73	-3.71
Hannan-Quinn	-3.70	-3.71	-3.69

loads

minasyanvaagn

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1 Introduction