

	x
sGARCH N	-3.338
gjrGARCH N	-3.374
eGARCH N	-3.4
csGARCH N	-3.346
sGARCH Std	-3.402
gjrGARCH Std	-3.428
eGARCH Std	-3.446
csGARCH Std	-3.403
GM N - U	-3.344
GM-skew N - U	-3.382
GM Std - U	-3.273
GM-skew Std - U	-3.434
DAGM N - U	-3.35
DAGM-skew N- U	-3.389
GM N - Real GDP	-3.347
GM-skew N - Real GDP	-3.391
GM Std - Real GDP	-3.406
GM-skew Std - Real GDP	-3.442
DAGM N - Real GDP	-3.349
DAGM N-skew - Real GDP	-3.393
GM N - Bond Yields	-3.344
GM-skew N - Bond Yields	-3.378
GM Std - Bond Yields	-2.161
DAGM N - Bond Yields	-3.347
DAGM-skew N - Bond Yields	-3.379
SAV	-3.047
AS	-3.482
IG	-3.424
Lin. ARCH	-3.441
HS (w=250)	-3.056