

	x
sGARCH N	0.036
gjrGARCH N	0.035
eGARCH N	0.034
csGARCH N	0.036
sGARCH Std	0.036
gjrGARCH Std	0.034
eGARCH Std	0.034
csGARCH Std	0.035
GM N - U	0.036
GM-skew N - U	0.035
GM Std - U	0.037
GM-skew Std - U	0.034
DAGM N - U	0.036
DAGM-skew N- U	0.035
GM N - Real GDP	0.036
GM-skew N - Real GDP	0.035
GM Std - Real GDP	0.035
GM-skew Std - Real GDP	0.034
DAGM N - Real GDP	0.036
DAGM N-skew - Real GDP	0.035
GM N - Bond Yields	0.036
GM-skew N - Bond Yields	0.035
GM Std - Bond Yields	0.037
DAGM N - Bond Yields	0.036
DAGM-skew N - Bond Yields	0.035
SAV	0.048
AS	0.033
IG	0.035
Lin. ARCH	0.035
HS (w=250)	0.045