

The AUTOREG Procedure

Dependent Variable	logreturn
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The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	0.10187369	DFE	1049
MSE	0.0000971	Root MSE	0.00985
SBC	-6715.8679	AIC	-6720.8244
MAE	0.00608314	AICC	-6720.8206
MAPE	108.06867	HQC	-6718.9451
Durbin-Watson	1.8213	Total R-Square	0.0000

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	0.000112	0.000304	0.37	0.7116

Algorithm converged.

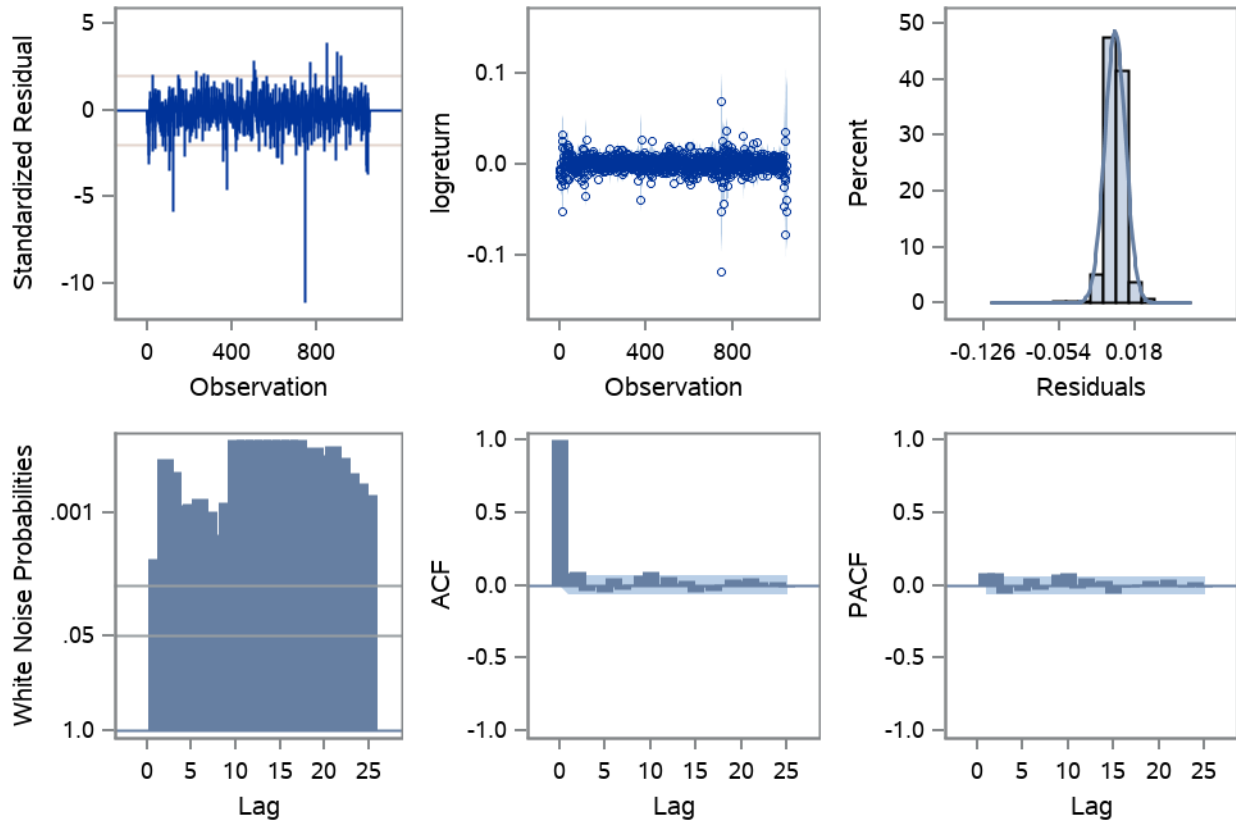
The AUTOREG Procedure

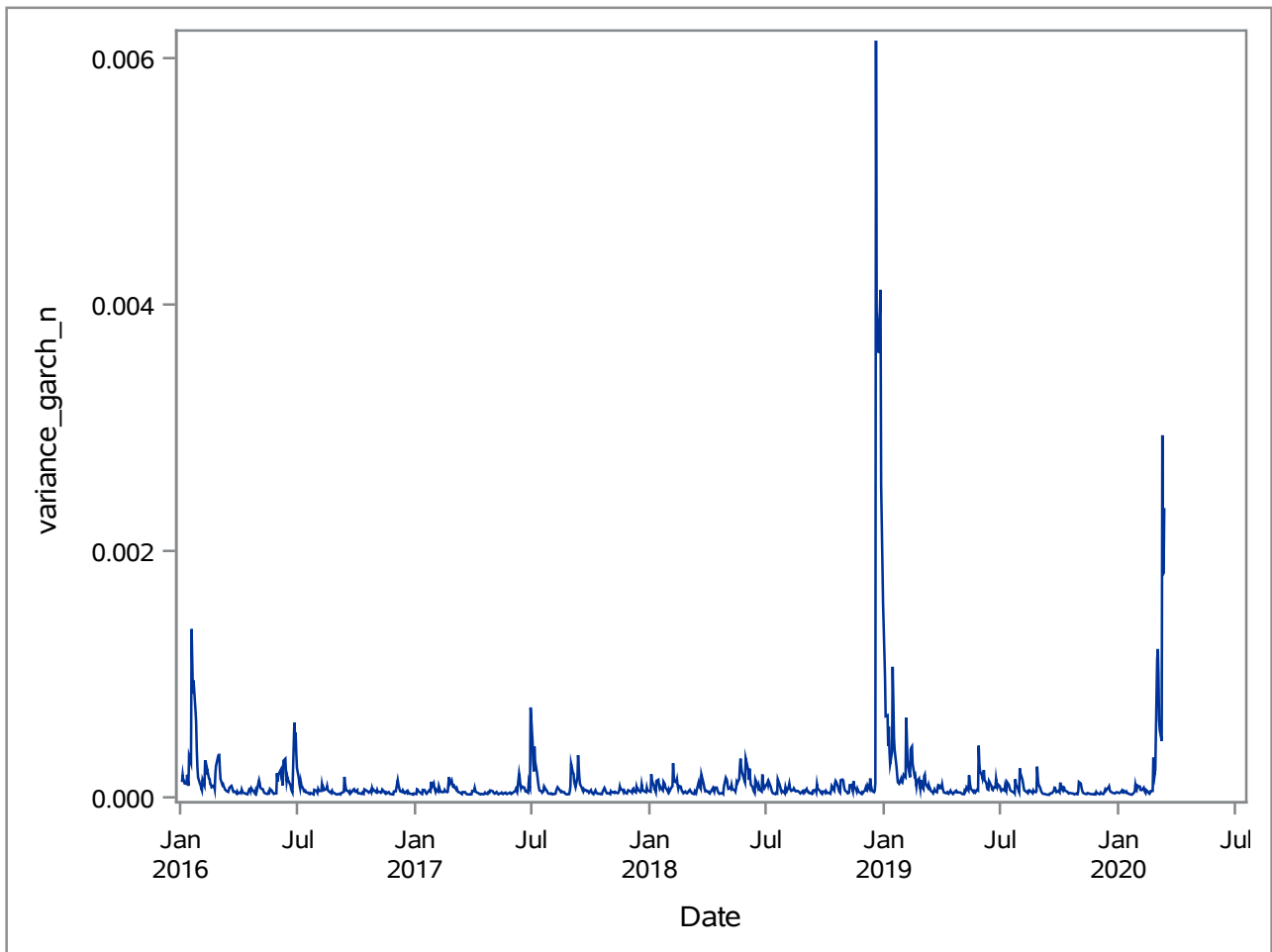
GARCH Estimates			
SSE	0.10277242	Observations	1050
MSE	0.0000979	Uncond Var	.
Log Likelihood	3561.11209	Total R-Square	.
SBC	-7094.398	AIC	-7114.2242
MAE	0.00609269	AICC	-7114.1859
MAPE	210.770336	HQC	-7106.7067
		Normality Test	12481.1039
		Pr > ChiSq	<.0001

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	0.001038	0.000208	4.99	<.0001
ARCH0	1	7.0068E-6	1.3277E-6	5.28	<.0001
ARCH1	1	0.4214	0.0205	20.54	<.0001
GARCH1	1	0.6133	0.0188	32.54	<.0001

The AUTOREG Procedure

Fit Diagnostics for logreturn

**Observations 1050 MSE 0.000097 Model DF 1**



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Ordinary Least Squares Estimates			
SSE	0.10187369	DFE	1049
MSE	0.0000971	Root MSE	0.00985
SBC	-6715.8679	AIC	-6720.8244
MAE	0.00608314	AICC	-6720.8206
MAPE	108.06867	HQC	-6718.9451
Durbin-Watson	1.8213	Total R-Square	0.0000

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	0.000112	0.000304	0.37	0.7116

Algorithm converged.

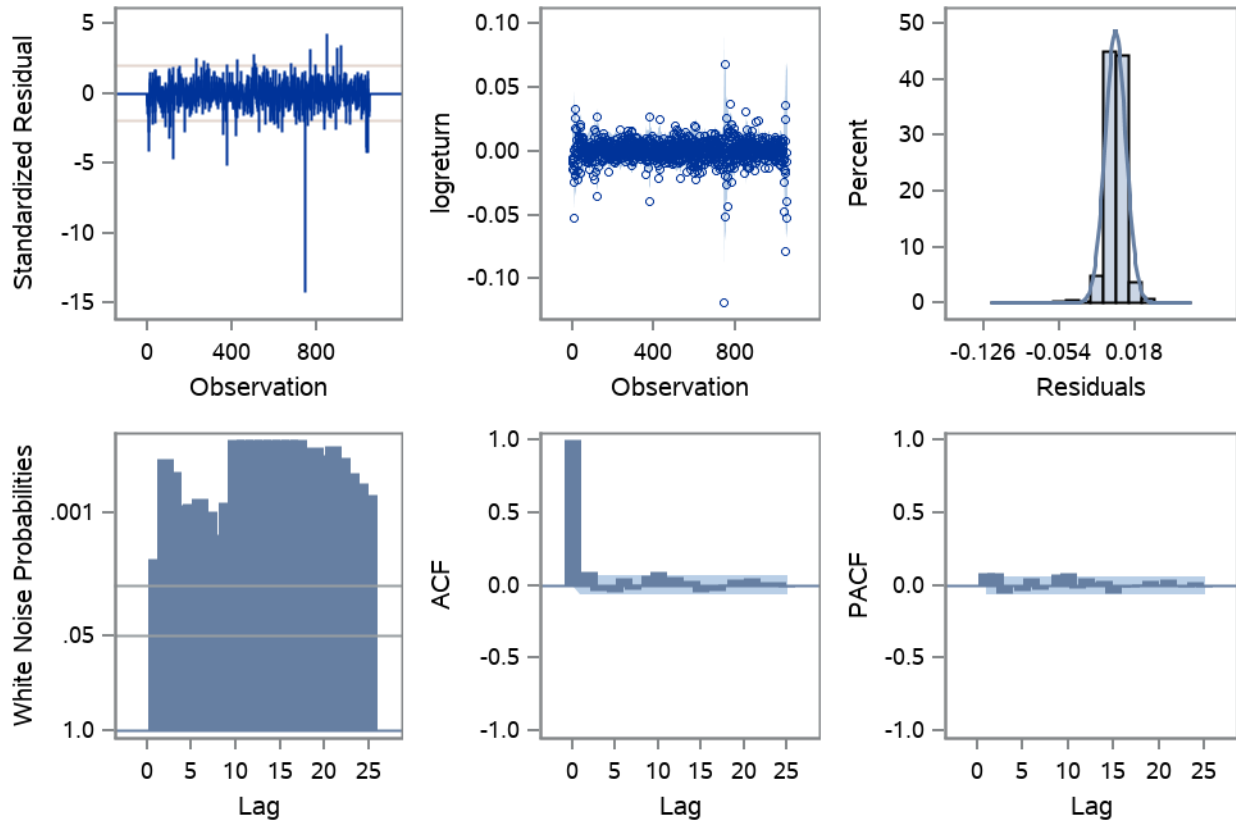
The AUTOREG Procedure

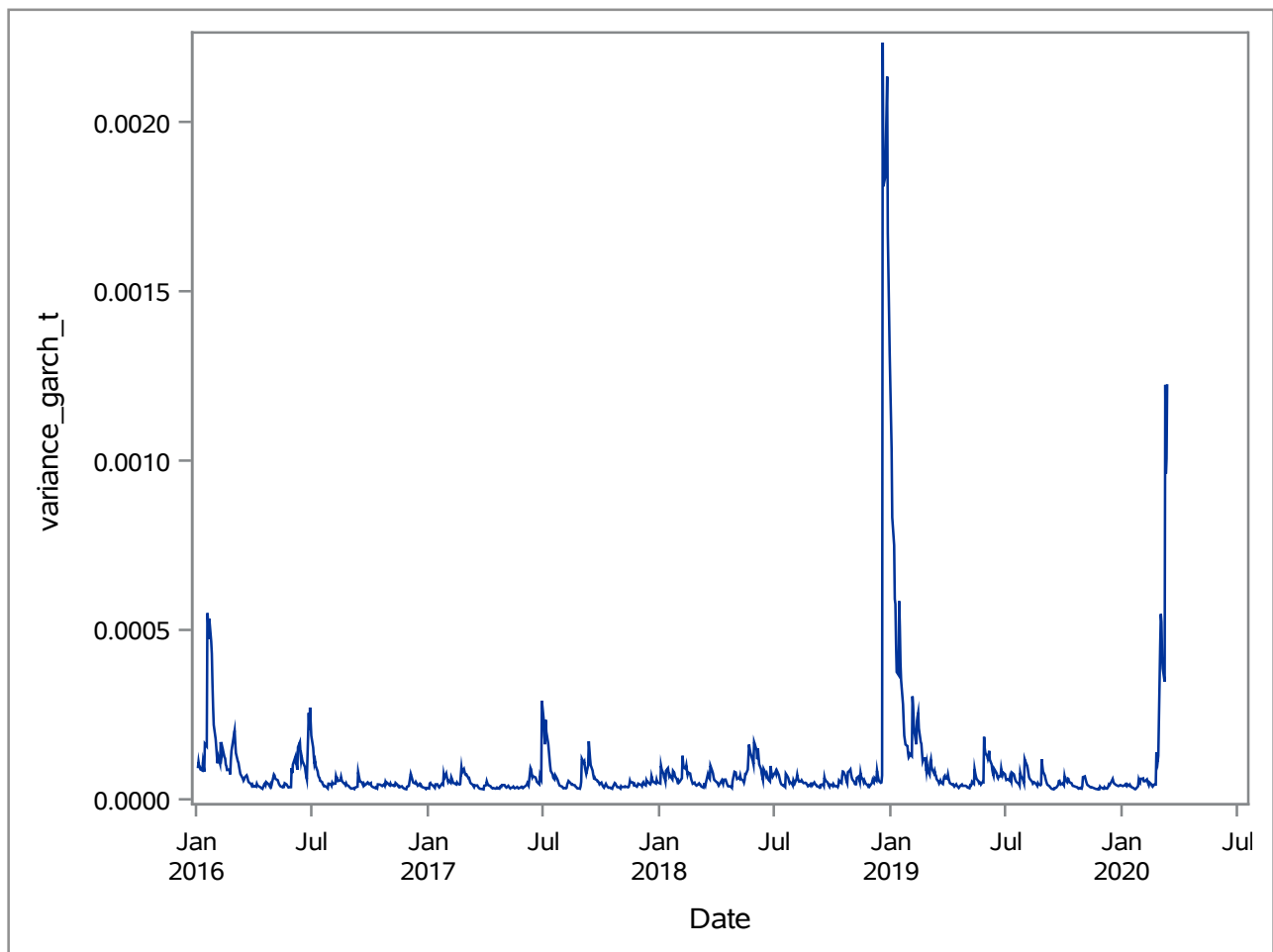
GARCH Estimates			
SSE	0.10218787	Observations	1050
MSE	0.0000973	Uncond Var	0.00008011
Log Likelihood	3673.63602	Total R-Square	.
SBC	-7312.4893	AIC	-7337.272
MAE	0.0060741	AICC	-7337.2146
MAPE	166.11691	HQC	-7327.8752
		Normality Test	45688.4954
		Pr > ChiSq	<.0001

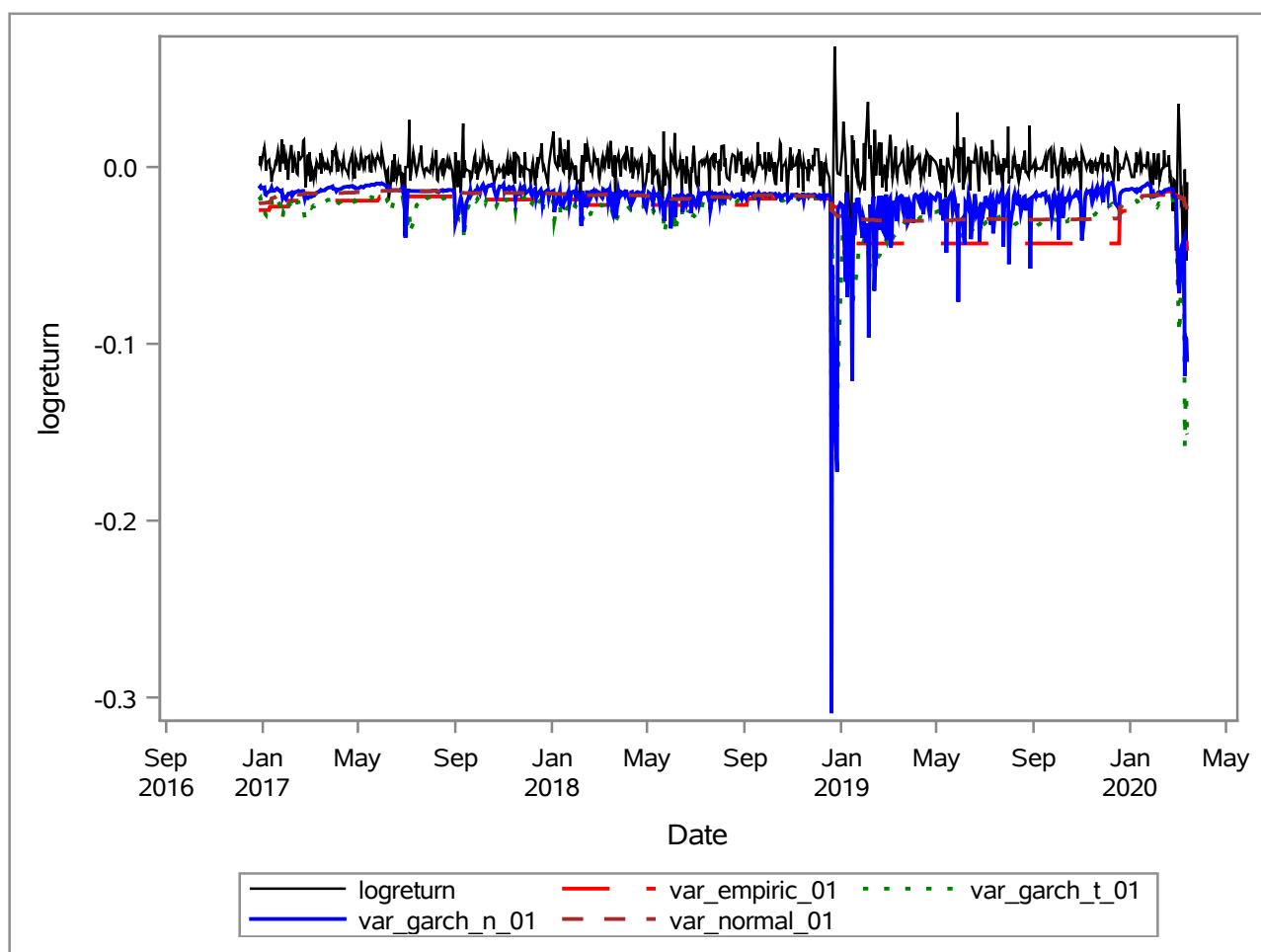
Parameter Estimates						
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t	Variable Label
Intercept	1	0.000659	0.000194	3.40	0.0007	
ARCH0	1	5.3843E-6	1.6775E-6	3.21	0.0013	
ARCH1	1	0.1520	0.0375	4.06	<.0001	
GARCH1	1	0.7808	0.0453	17.24	<.0001	
TDFI	1	0.2247	0.0252	8.93	<.0001	Inverse of t DF

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Fit Diagnostics for logreturn

**Observations 1050 MSE 0.000097 Model DF 1**





Obs	p	n	s	z	p_value
1	0.0225	800	18	3.55335	.000190182

Obs	p	n	s	z	p_value
1	0.02	800	16	2.84268	.002236825

Obs	p	n	s	z	p_value
1	0.0225	800	18	3.55335	.000190182

Obs	p	n	s	z	p_value
1	0.01	800	8	0	0.5