

The AUTOREG Procedure

Dependent Variable	logreturn
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The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	0.09770283	DFE	1076
MSE	0.0000908	Root MSE	0.00953
SBC	-6961.0814	AIC	-6966.0633
MAE	0.00544208	AICC	-6966.0596
MAPE	103.426012	HQC	-6964.1767
Durbin-Watson	1.9782	Total R-Square	0.0000

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	0.000116	0.000290	0.40	0.6904

Algorithm converged.

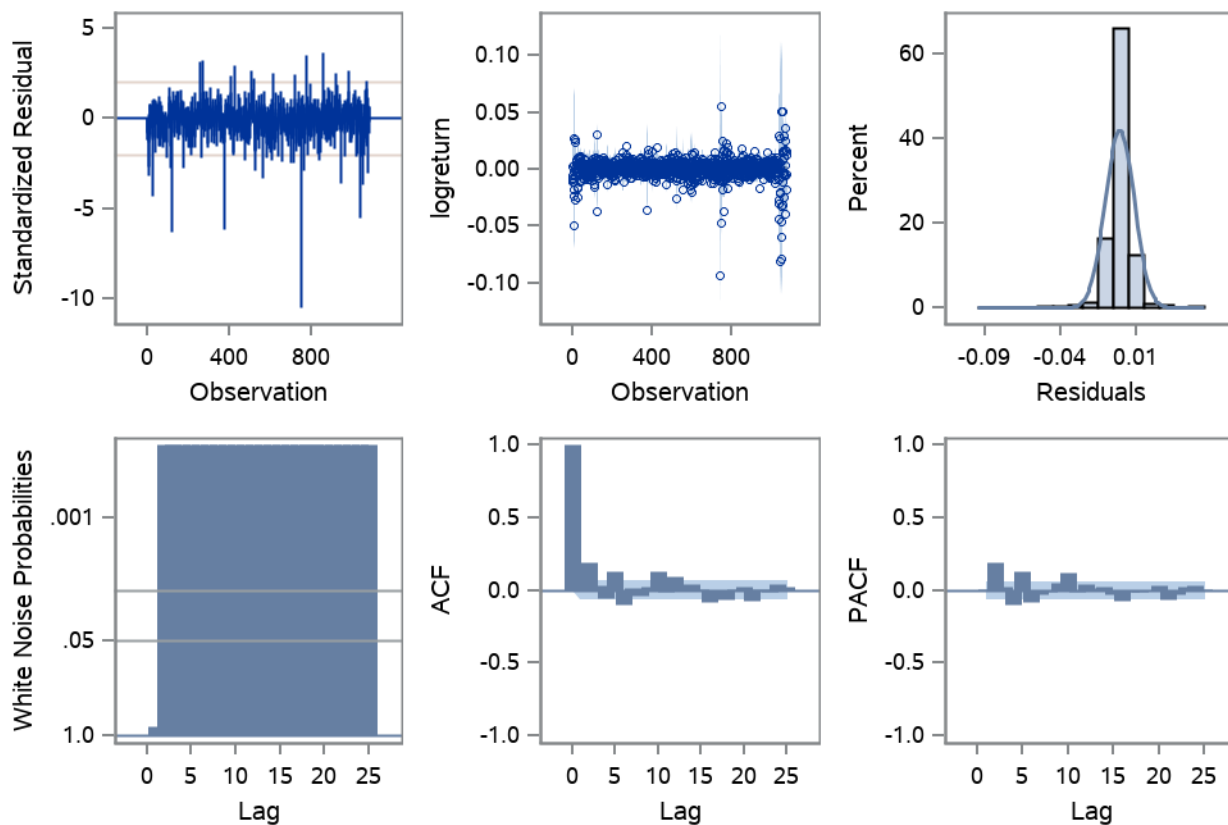
The AUTOREG Procedure

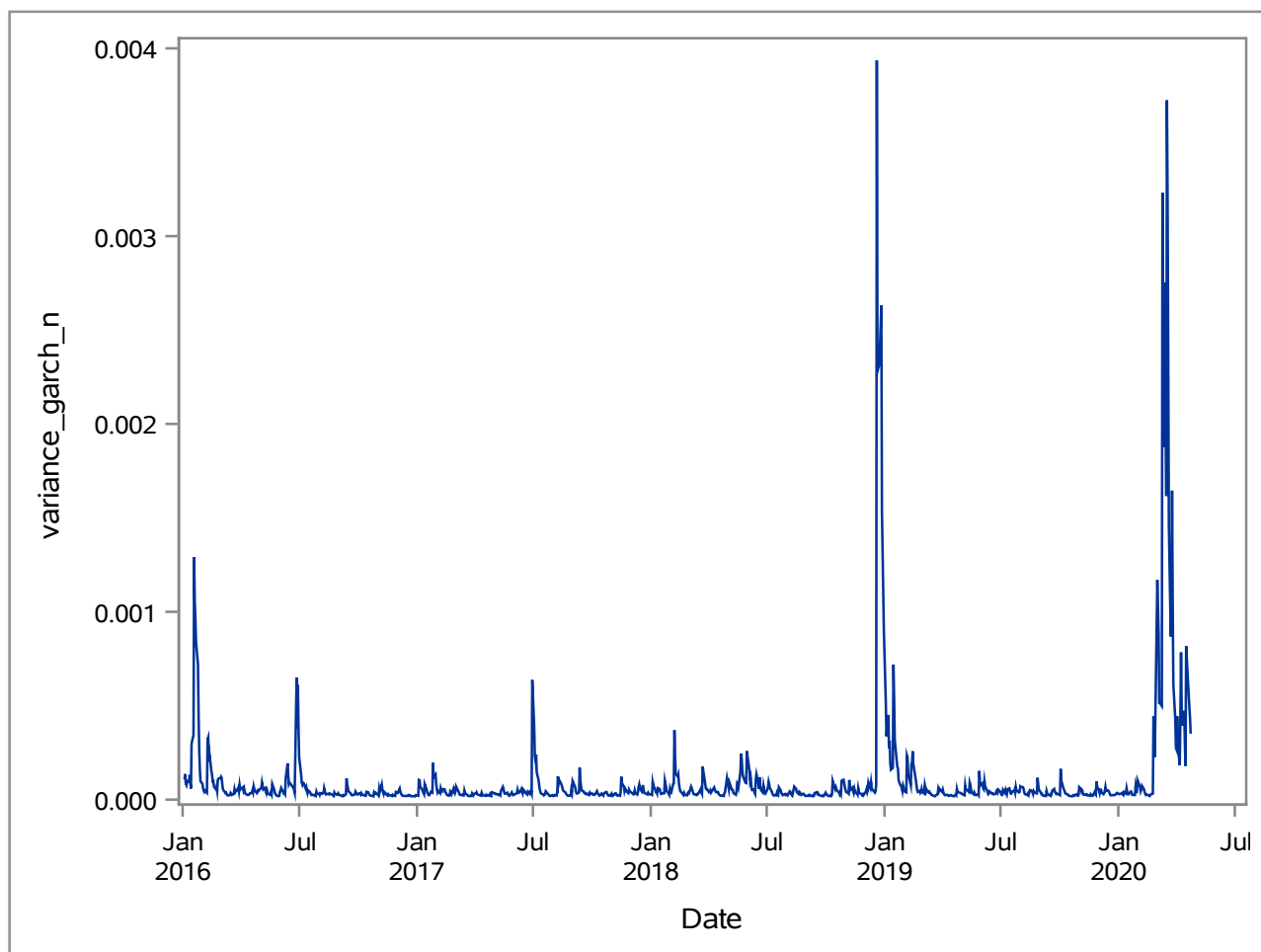
GARCH Estimates			
SSE	0.09851101	Observations	1077
MSE	0.0000915	Uncond Var	.
Log Likelihood	3817.11301	Total R-Square	.
SBC	-7606.2983	AIC	-7626.226
MAE	0.0054302	AICC	-7626.1887
MAPE	163.152763	HQC	-7618.6794
		Normality Test	11033.3253
		Pr > ChiSq	<.0001

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	0.000982	0.000169	5.83	<.0001
ARCH0	1	6.5853E-6	8.705E-7	7.57	<.0001
ARCH1	1	0.4314	0.0234	18.41	<.0001
GARCH1	1	0.5760	0.0231	24.90	<.0001

The AUTOREG Procedure

Fit Diagnostics for logreturn

**Observations 1077 MSE 0.000091 Model DF 1**



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Ordinary Least Squares Estimates			
SSE	0.09770283	DFE	1076
MSE	0.0000908	Root MSE	0.00953
SBC	-6961.0814	AIC	-6966.0633
MAE	0.00544208	AICC	-6966.0596
MAPE	103.426012	HQC	-6964.1767
Durbin-Watson	1.9782	Total R-Square	0.0000

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	0.000116	0.000290	0.40	0.6904

Algorithm converged.

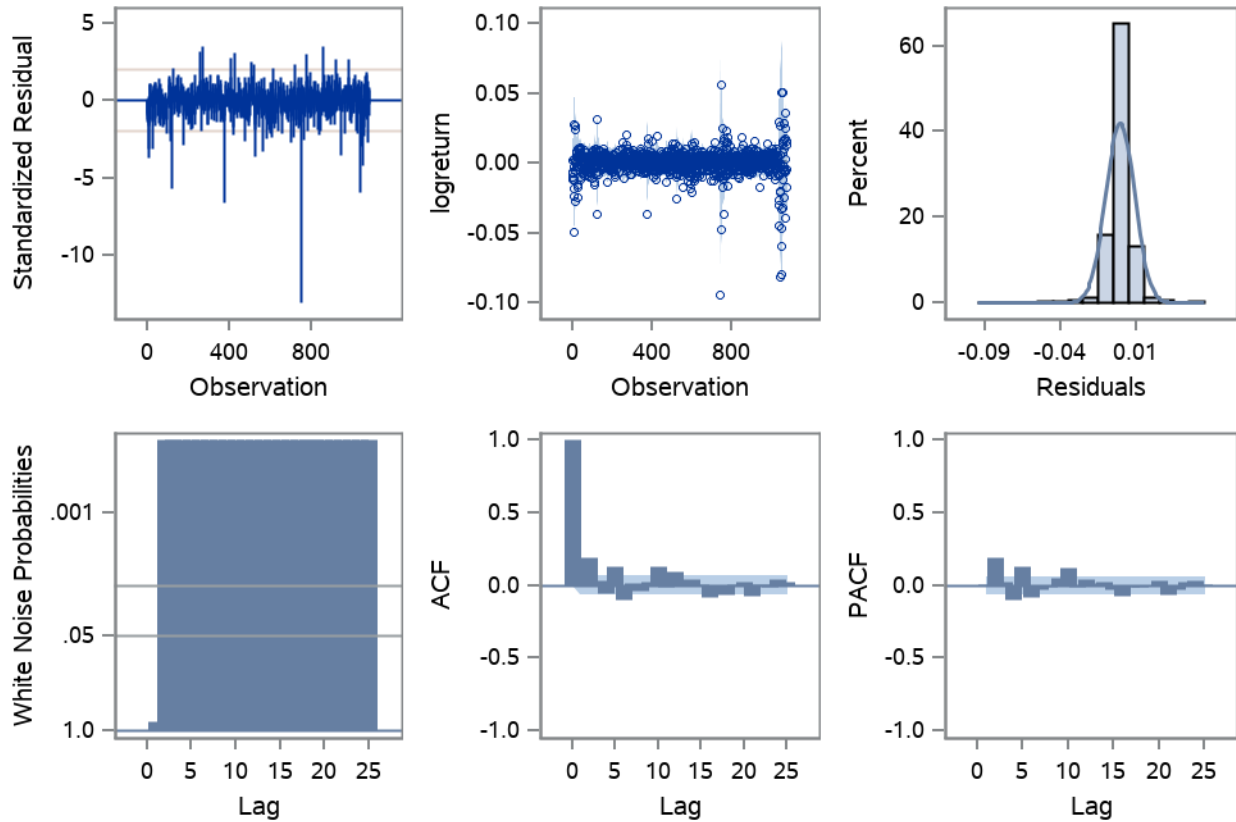
The AUTOREG Procedure

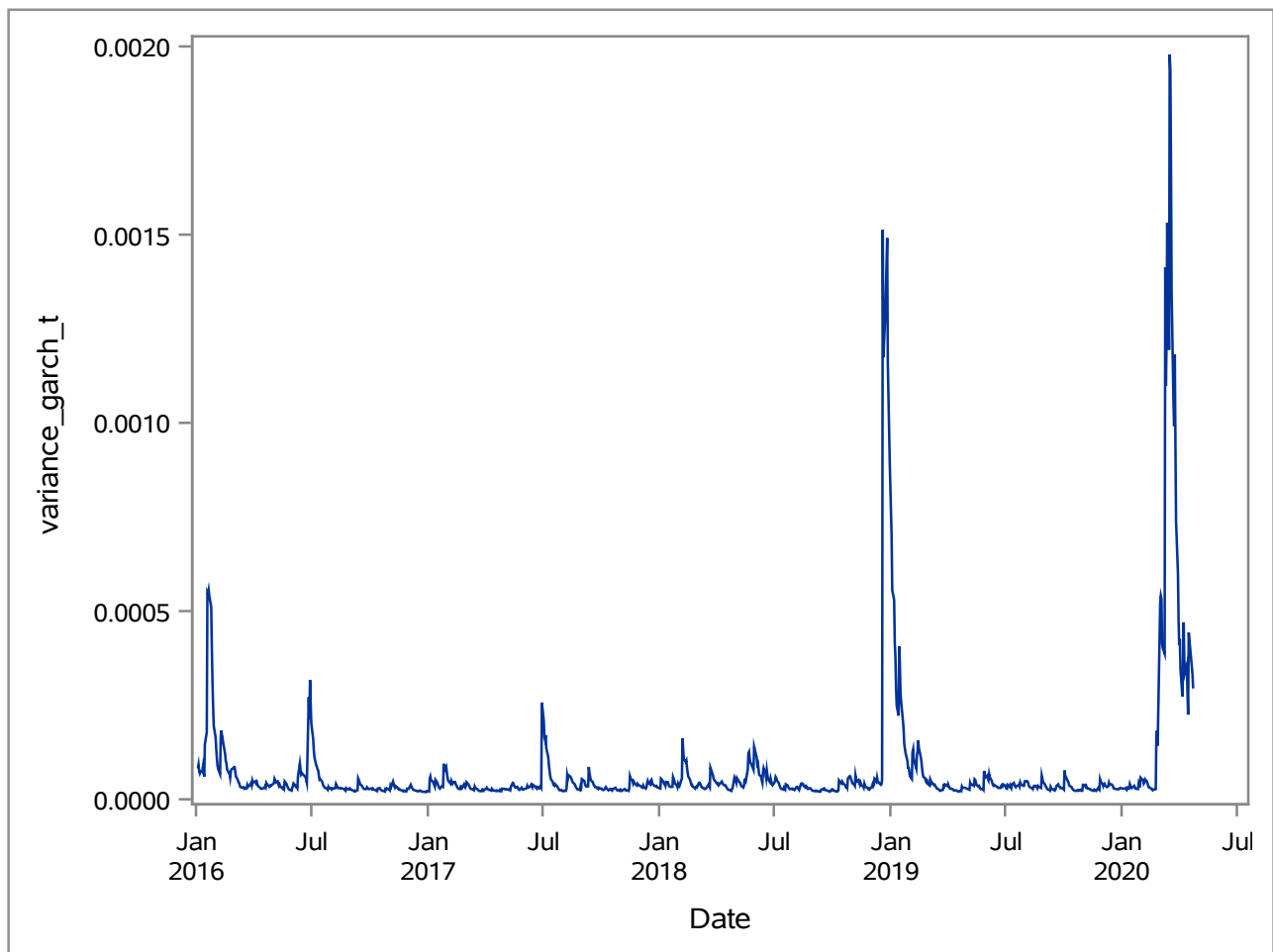
GARCH Estimates			
SSE	0.09810324	Observations	1077
MSE	0.0000911	Uncond Var	0.0000603
Log Likelihood	3949.65952	Total R-Square	.
SBC	-7864.4094	AIC	-7889.319
MAE	0.00541863	AICC	-7889.263
MAPE	142.803388	HQC	-7879.8858
		Normality Test	29453.9408
		Pr > ChiSq	<.0001

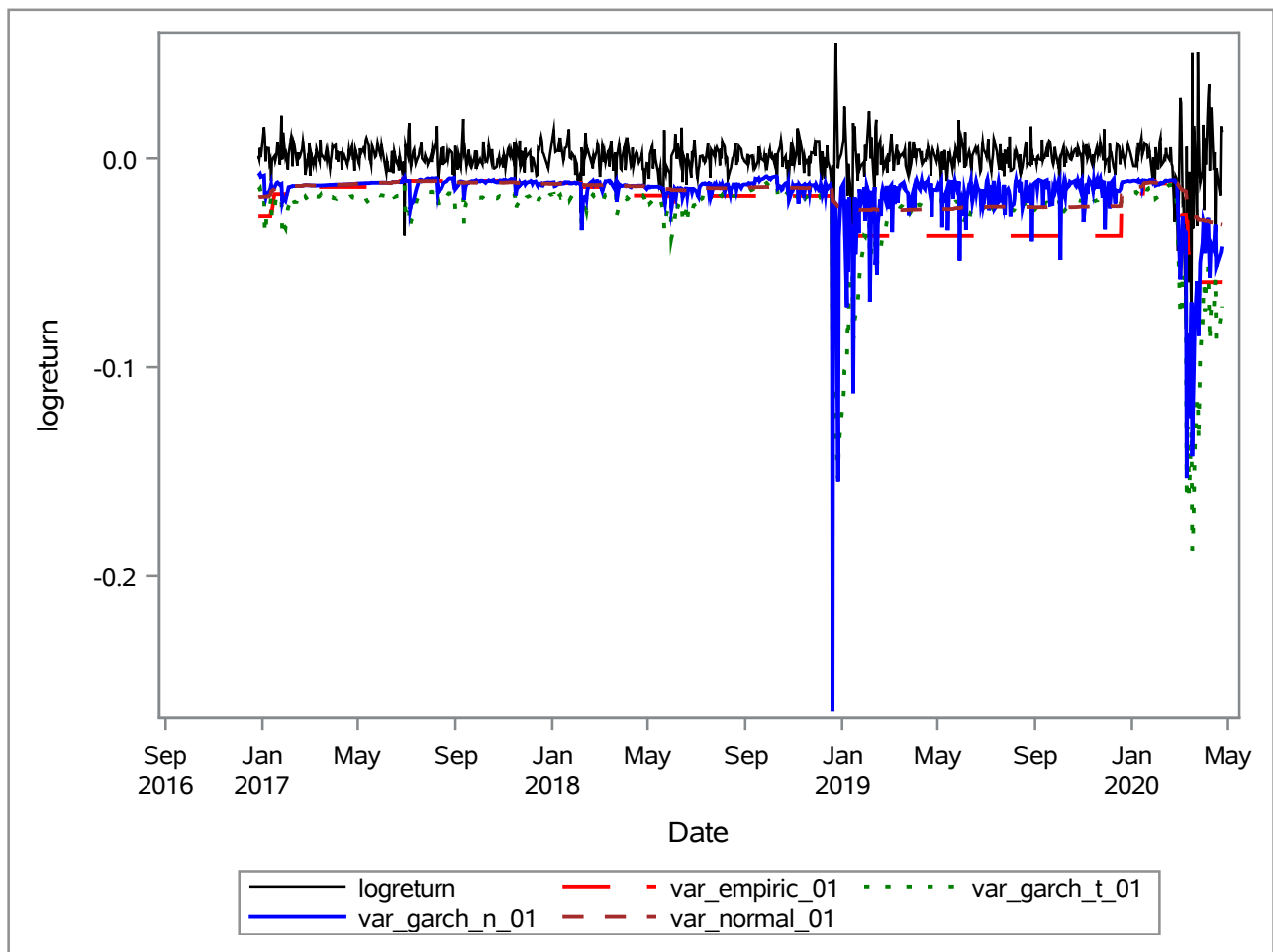
Parameter Estimates						
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t	Variable Label
Intercept	1	0.000725	0.000156	4.64	<.0001	
ARCH0	1	3.8621E-6	1.0319E-6	3.74	0.0002	
ARCH1	1	0.1641	0.0373	4.40	<.0001	
GARCH1	1	0.7719	0.0393	19.65	<.0001	
TDFI	1	0.2446	0.0260	9.41	<.0001	Inverse of t DF

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Fit Diagnostics for logreturn

**Observations 1077 MSE 0.000091 Model DF 1**





Obs	p	n	s	z	p_value
1	0.029021	827	24	5.49741	1.927E-8

Obs	p	n	s	z	p_value
1	0.021765	827	18	3.40050	.000336316

Obs	p	n	s	z	p_value
1	0.025393	827	21	4.44896	.000004314

Obs	p	n	s	z	p_value
1	0.010883	827	9	0.25512	0.39931