

The AUTOREG Procedure

Dependent Variable	logreturn
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The AUTOREG Procedure

Ordinary Least Squares Estimates			
SSE	0.11693431	DFE	1078
MSE	0.0001085	Root MSE	0.01042
SBC	-6782.1445	AIC	-6787.1283
MAE	0.00606226	AICC	-6787.1245
MAPE	103.726205	HQC	-6785.2411
Durbin-Watson	1.9819	Total R-Square	0.0000

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	0.000127	0.000317	0.40	0.6879

Algorithm converged.

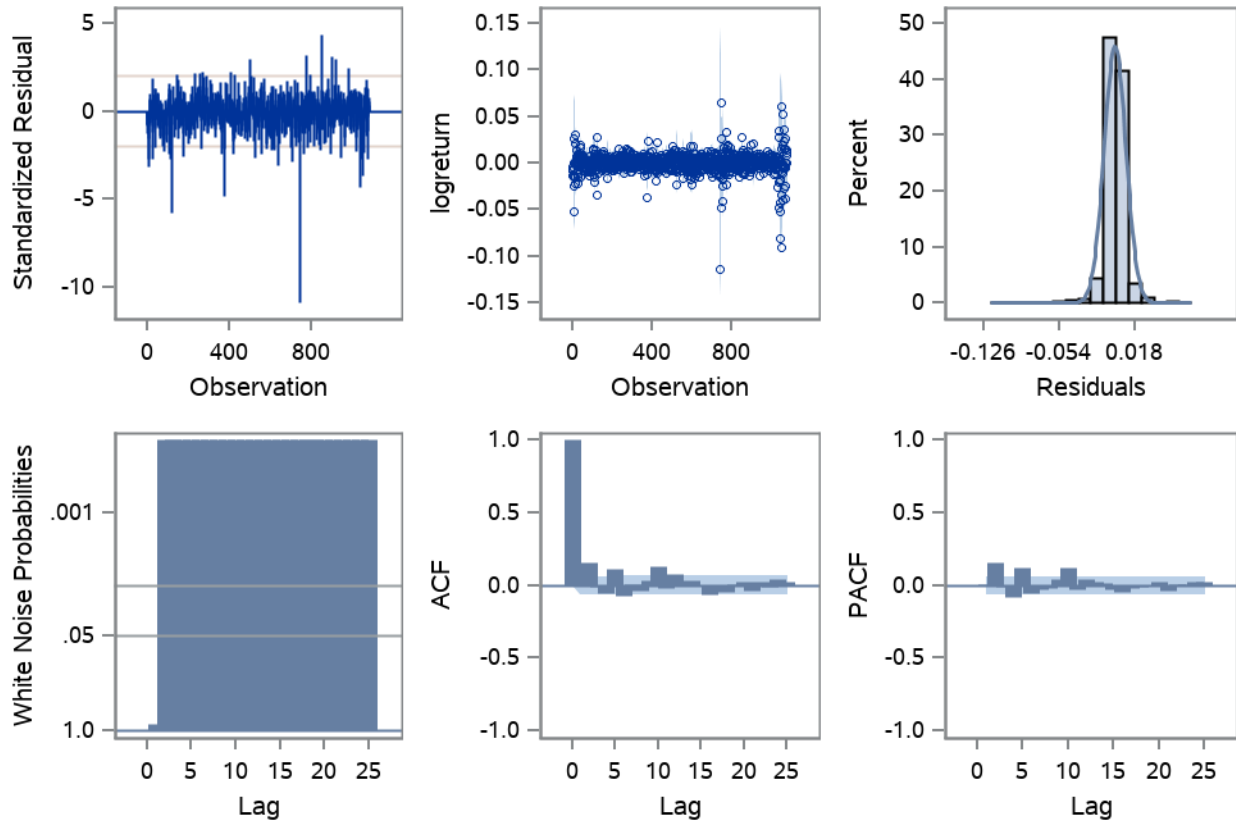
The AUTOREG Procedure

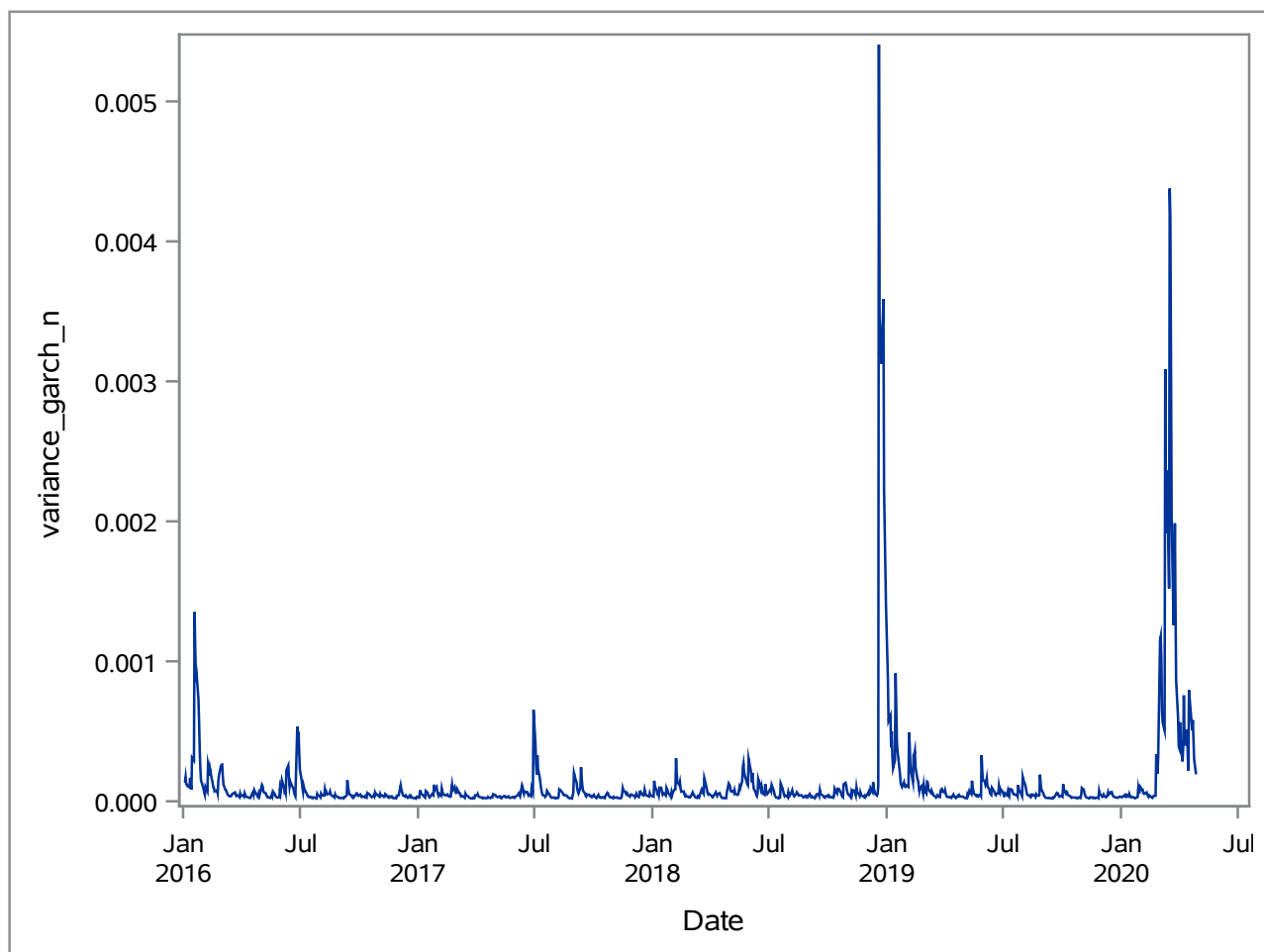
GARCH Estimates			
SSE	0.11784701	Observations	1079
MSE	0.0001092	Uncond Var	.
Log Likelihood	3705.17526	Total R-Square	.
SBC	-7382.4154	AIC	-7402.3505
MAE	0.00607175	AICC	-7402.3133
MAPE	170.353683	HQC	-7394.8018
		Normality Test	10774.7391
		Pr > ChiSq	<.0001

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	0.001047	0.000200	5.23	<.0001
ARCH0	1	6.1039E-6	1.0562E-6	5.78	<.0001
ARCH1	1	0.4078	0.0197	20.74	<.0001
GARCH1	1	0.6190	0.0192	32.28	<.0001

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Fit Diagnostics for logreturn

**Observations 1079 MSE 0.000109 Model DF 1**



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Ordinary Least Squares Estimates			
SSE	0.11693431	DFE	1078
MSE	0.0001085	Root MSE	0.01042
SBC	-6782.1445	AIC	-6787.1283
MAE	0.00606226	AICC	-6787.1245
MAPE	103.726205	HQC	-6785.2411
Durbin-Watson	1.9819	Total R-Square	0.0000

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	0.000127	0.000317	0.40	0.6879

Algorithm converged.

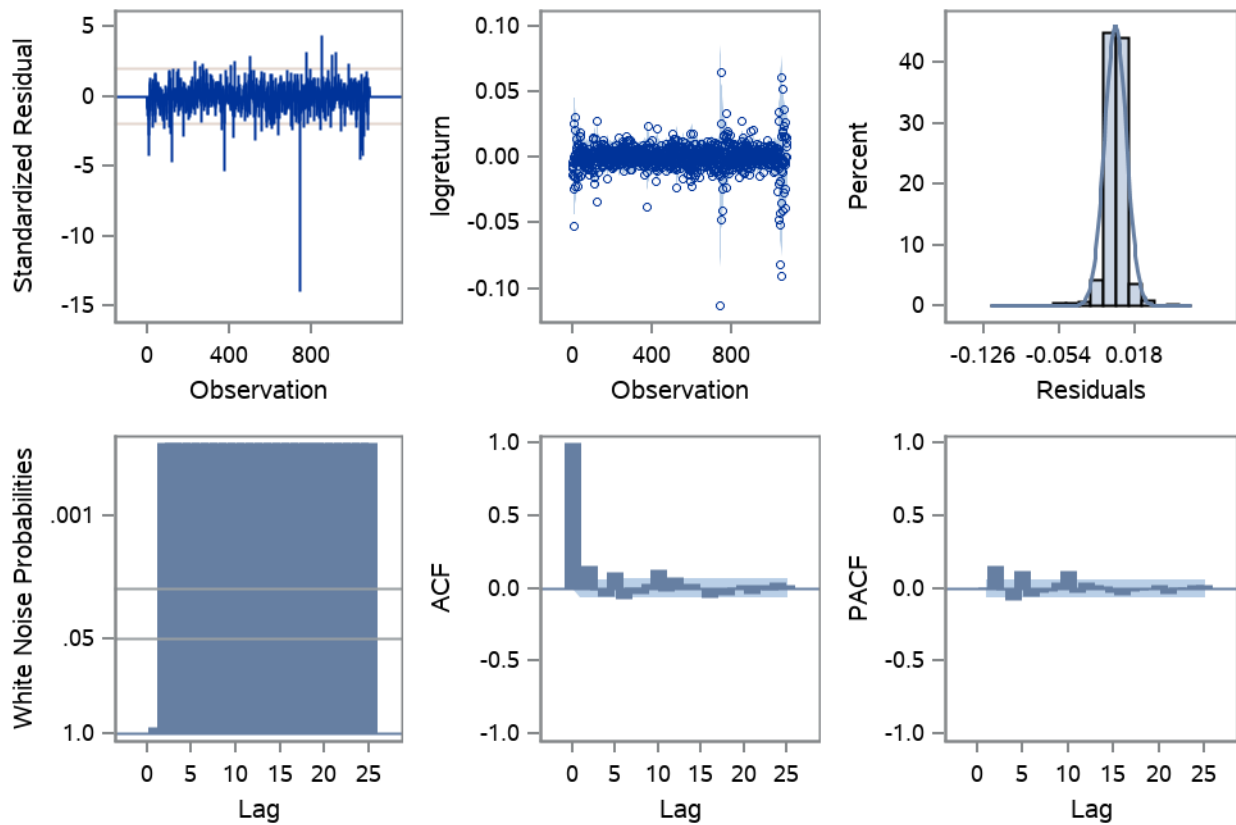
The AUTOREG Procedure

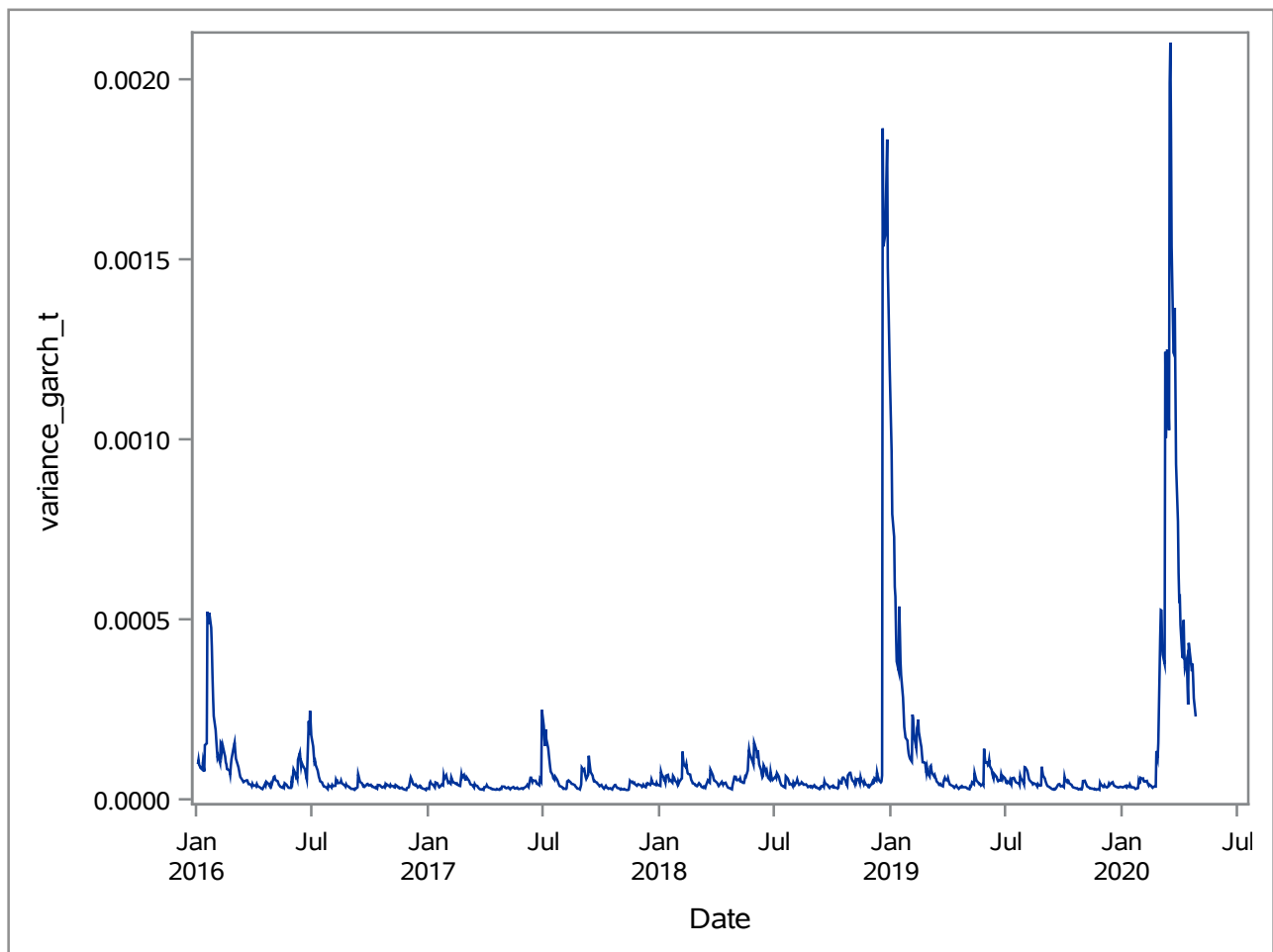
GARCH Estimates			
SSE	0.11729729	Observations	1079
MSE	0.0001087	Uncond Var	0.00007143
Log Likelihood	3818.77407	Total R-Square	.
SBC	-7602.6292	AIC	-7627.5481
MAE	0.00605484	AICC	-7627.4922
MAPE	143.413753	HQC	-7618.1122
		Normality Test	41581.6118
		Pr > ChiSq	<.0001

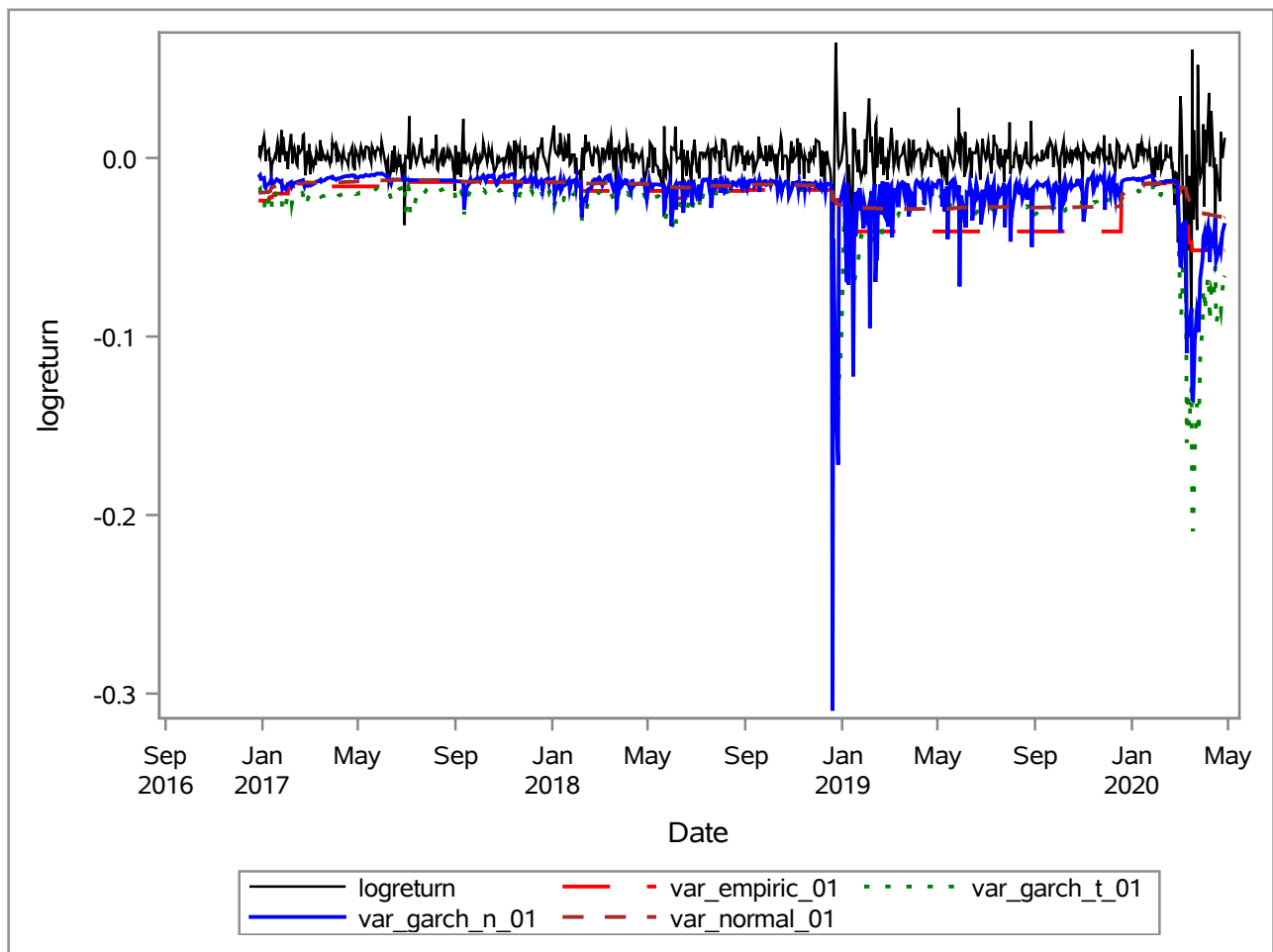
Parameter Estimates						
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t	Variable Label
Intercept	1	0.000707	0.000179	3.95	<.0001	
ARCH0	1	4.0634E-6	1.1888E-6	3.42	0.0006	
ARCH1	1	0.1390	0.0326	4.26	<.0001	
GARCH1	1	0.8041	0.0379	21.21	<.0001	
TDFI	1	0.2302	0.0257	8.96	<.0001	Inverse of t DF

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**Observations 1079 MSE 0.000109 Model DF 1**





Obs	p	n	s	z	p_value
1	0.026538	829	22	4.78567	.000000852

Obs	p	n	s	z	p_value
1	0.018094	829	15	2.34222	.009584710

Obs	p	n	s	z	p_value
1	0.024125	829	20	4.08754	.000021799

Obs	p	n	s	z	p_value
1	.008443908	829	7	-0.45029	0.67375