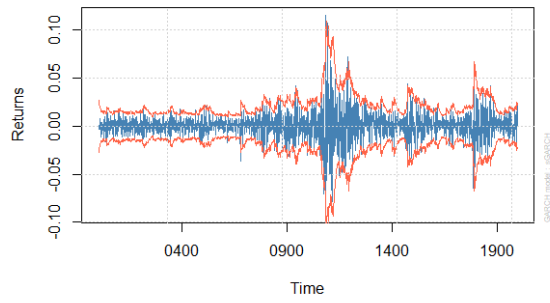


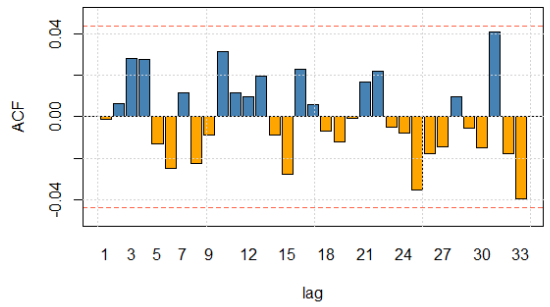
Figure A.1: Fitting GARCH and EGARCH iid. Normal Model

$GARCH(2,1)$

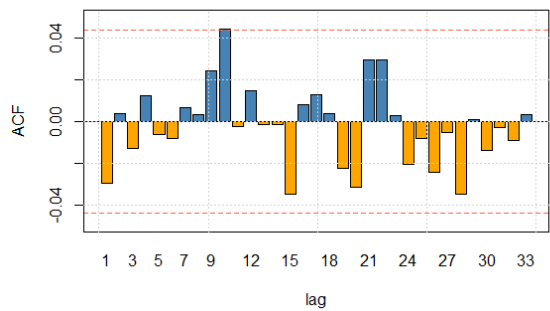
Series with 2 Conditional SD Superimposed



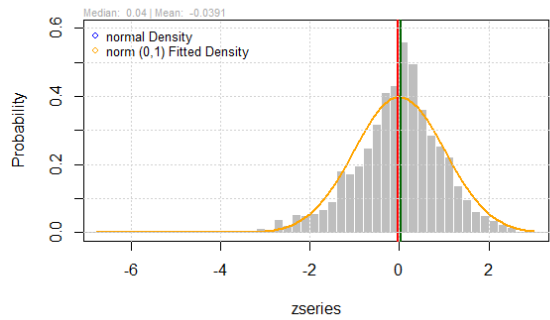
ACF of Standardized Residuals



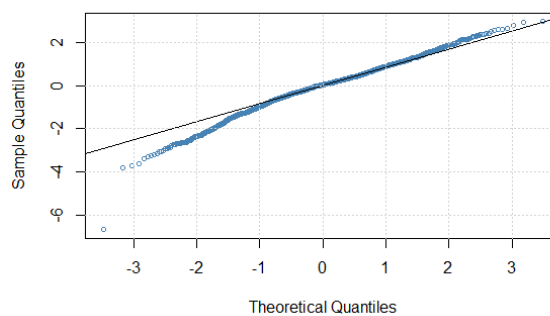
ACF of Squared Standardized Residuals



Empirical Density of Standardized Residuals

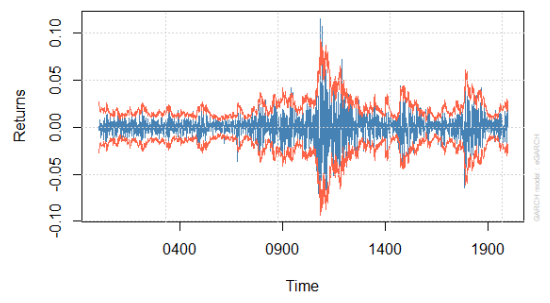


norm - QQ Plot

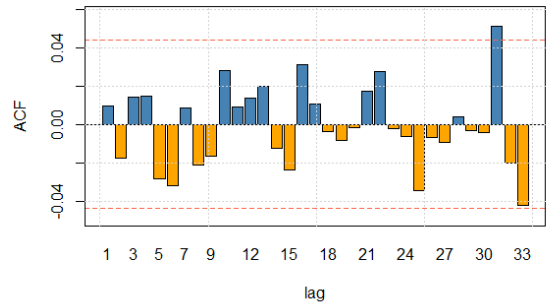


$EGARCH(2,1)$

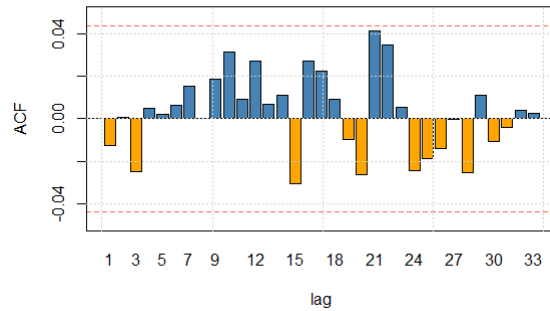
Series with 2 Conditional SD Superimposed



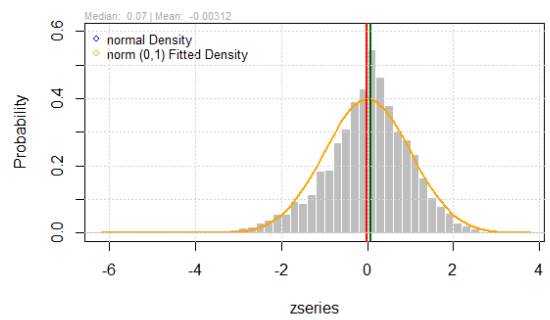
ACF of Standardized Residuals



ACF of Squared Standardized Residuals



Empirical Density of Standardized Residuals



norm - QQ Plot

