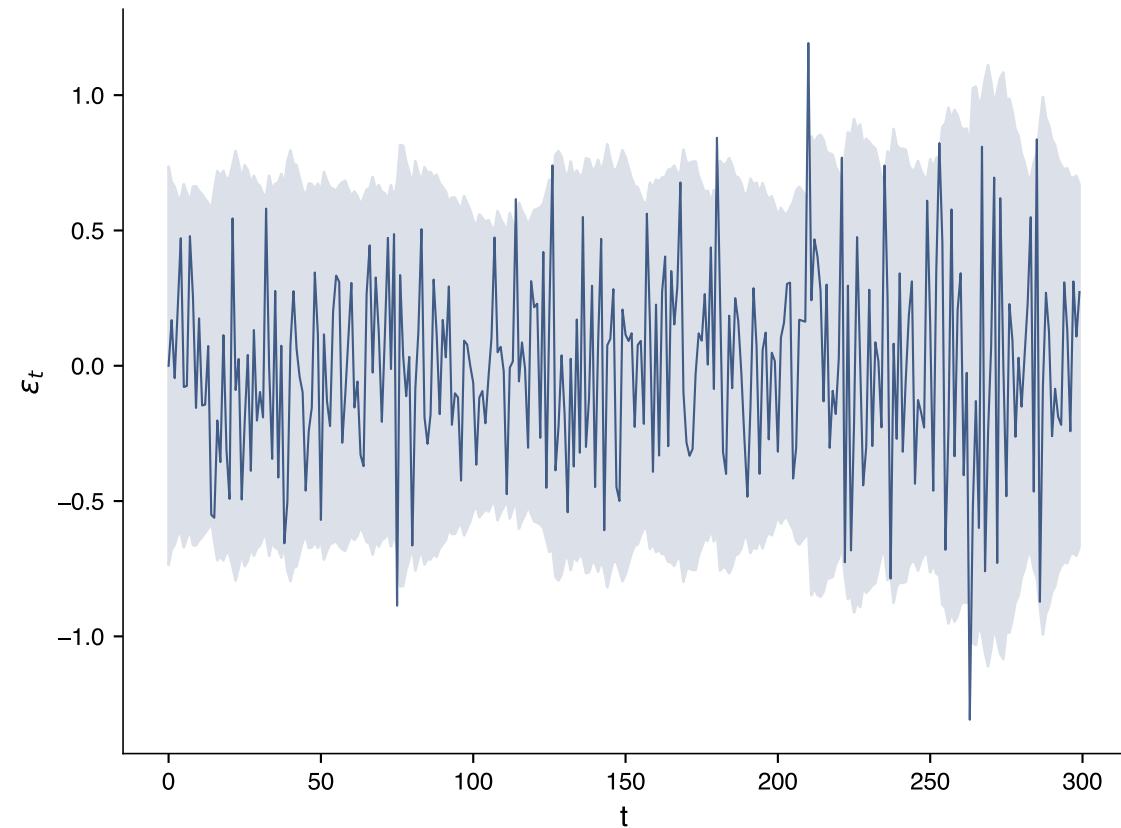
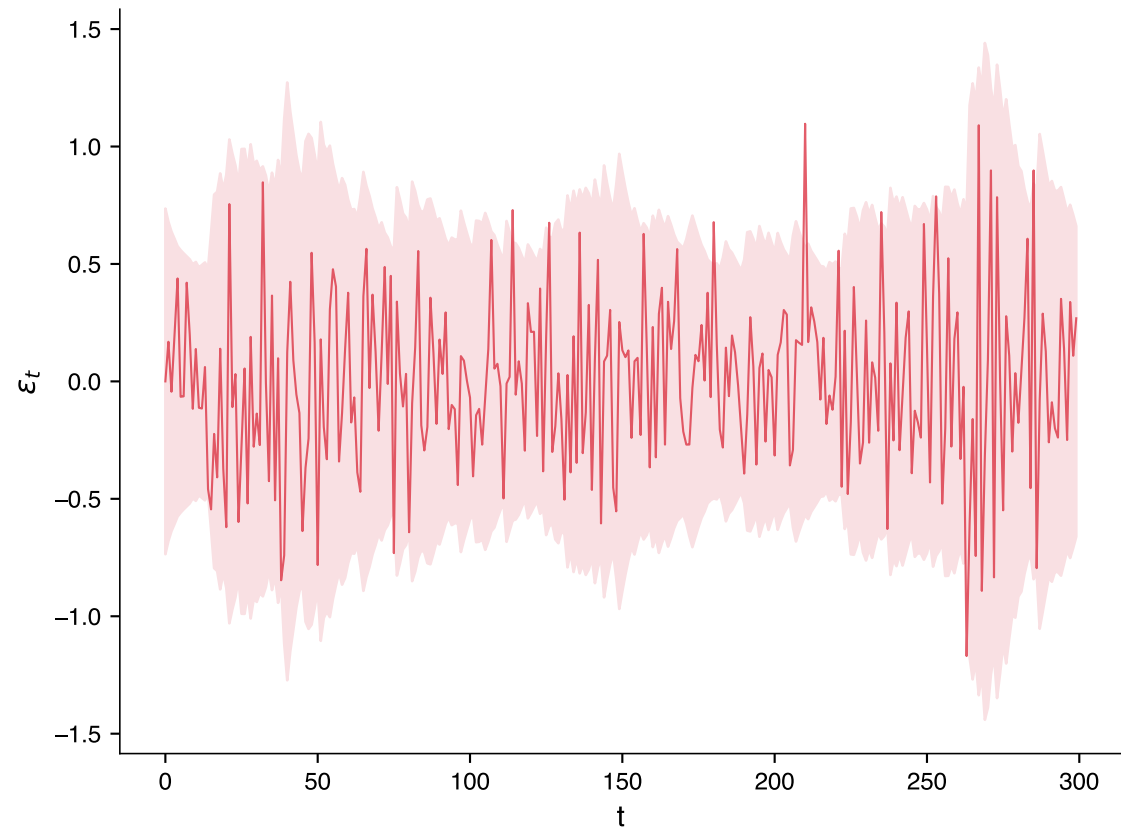


EGARCH: $\gamma = 0$ (Symmetric)EGARCH: $\gamma = -0.15$ (Leverage)

ε_t $\pm 2\sigma_t$