y = price2ret(VarName5);

T = length(y);

autocorr(y);



parcorr(y);



[H,pValue,Stat,CriticalValue]=...

lbqtest((logreturn-mean(y)).^2,[10,15,20]',0.05);

[H,pValue,Stat,CriticalValue];

ans =

1.0000 0 629.8223 18.3070

1.0000 0 844.2324 24.9958

1.0000 0 995.9638 31.4104

figure

plot(y)

xlim([0,T])

title('SSE Returns')



Mdl = garch(1,1);

[EstMdl,EstParamCov] = estimate(Mdl,y(2:end),'E0',y(1))

GARCH(1,1) Conditional Variance Model:

----------------------------------------

Conditional Probability Distribution: Gaussian

Standard t

Parameter Value Error Statistic

----------- ----------- ------------ -----------

Constant 2.47964e-06 6.87832e-07 3.60501

GARCH{1} 0.939029 0.0046536 201.786

ARCH{1} 0.0550072 0.00452424 12.1583

EstMdl =

GARCH(1,1) Conditional Variance Model:

--------------------------------------

Distribution: Name = 'Gaussian'

P: 1

Q: 1

Constant: 2.47964e-06

GARCH: {0.939029} at Lags [1]

ARCH: {0.0550072} at Lags [1]

EstParamCov =

1.0e-04 \*

0.0000 -0.0000 0.0000

-0.0000 0.2166 -0.1843

0.0000 -0.1843 0.2047