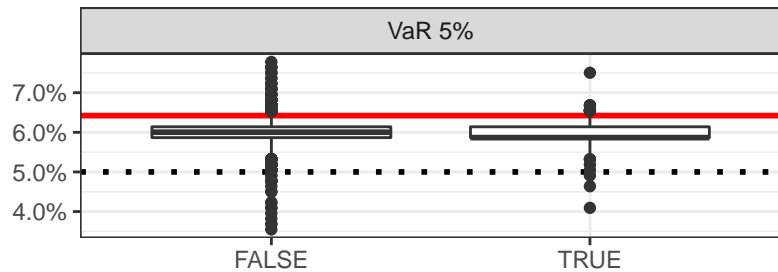
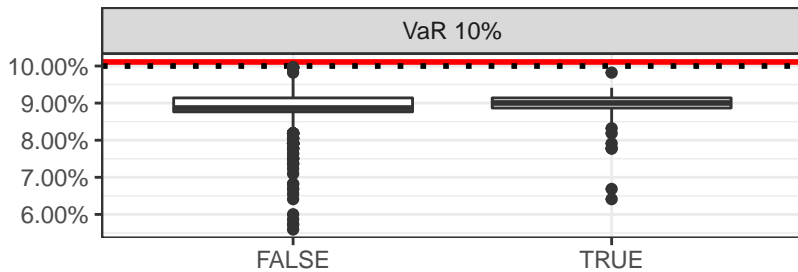
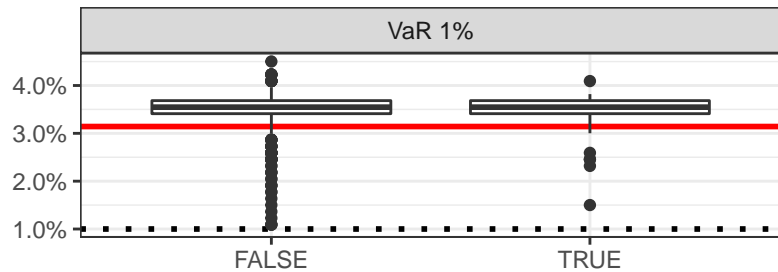
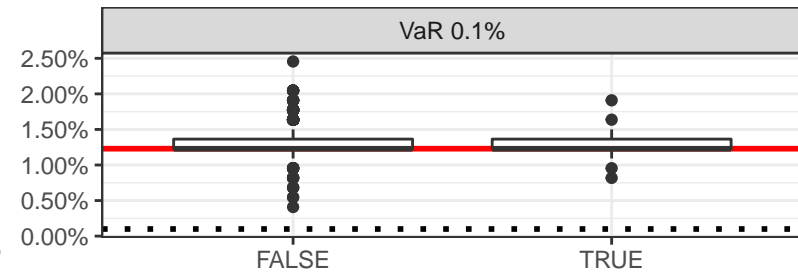


— Garch(1, 1) — Target

% test data falling below VaR



Good mixing in sigma?