Distribusi : normal, t, skewt

Mean: constant, zero, ar

Vol: Garch, Arch, Egarch

Distribusi

Standarized residuals = ϵt/ɕt

Anomaly:

1. Fat tail -> t
2. Skewness -> skewt

Liat summary

Mean

Constant -> default

Zero -> ARIMA (Constanta dan AR udah ketangkep)

AR -> korelasi dengan lag