Financial Econometrics
Sogang Universtiy

In Choi
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Homework 5

Due: November 17, 2022

1. (4 points) Find an appropriate GARCH model for the KOSPI index returns during the period 2021:01:02-2021:12:30 (on the basis of daily, closing prices).[1] Examine whether the coefficient estimates are significant at the conventional significance levels.

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[1] Installing arch package for Python:
1. Select Anaconda prompt
2. Put command "conda install -c bashtage arch" and run it.