title

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Contents

##

```
# Load necessary libraries
#Install and import libraries.
if (!require("tidyverse")) install.packages("tidyverse")
## Loading required package: tidyverse
## -- Attaching core tidyverse packages ----- tidyverse 2.0.0 --
## v dplyr
             1.1.4
                       v readr
                                   2.1.5
## v forcats 1.0.0
                                    1.5.1
                        v stringr
## v ggplot2 3.5.1
                       v tibble
                                    3.2.1
## v lubridate 1.9.3
                        v tidyr
                                    1.3.1
## v purrr
              1.0.2
                                       ## -- Conflicts -----
## x dplyr::filter() masks stats::filter()
## x dplyr::lag()
                    masks stats::lag()
## i Use the conflicted package (<a href="http://conflicted.r-lib.org/">http://conflicted.r-lib.org/</a>) to force all conflicts to become error
if (!require("lubridate")) install.packages("lubridate")
if (!require("vars")) install.packages("vars")
## Loading required package: vars
## Loading required package: MASS
##
## Attaching package: 'MASS'
## The following object is masked from 'package:dplyr':
##
##
      select
## Loading required package: strucchange
## Warning: package 'strucchange' was built under R version 4.3.3
## Loading required package: zoo
```

```
## Attaching package: 'zoo'
##
## The following objects are masked from 'package:base':
##
##
       as.Date, as.Date.numeric
##
## Loading required package: sandwich
## Warning: package 'sandwich' was built under R version 4.3.3
##
## Attaching package: 'strucchange'
##
## The following object is masked from 'package:stringr':
##
##
       boundary
##
## Loading required package: urca
## Warning: package 'urca' was built under R version 4.3.3
## Loading required package: lmtest
if (!require("forecast")) install.packages("forecast")
## Loading required package: forecast
## Warning: package 'forecast' was built under R version 4.3.3
## Registered S3 method overwritten by 'quantmod':
##
     method
##
     as.zoo.data.frame zoo
if (!require("rugarch")) install.packages("rugarch")
## Loading required package: rugarch
## Warning: package 'rugarch' was built under R version 4.3.3
## Loading required package: parallel
##
## Attaching package: 'rugarch'
##
## The following object is masked from 'package:purrr':
##
##
       reduce
##
## The following object is masked from 'package:stats':
##
##
       sigma
```

```
if (!require("dplyr")) install.packages("dplyr")
if (!require("purrr")) install.packages("purrr")
if (!require("readxl")) install.packages("readxl")
## Loading required package: readxl
if (!require("janitor")) install.packages("janitor")
## Loading required package: janitor
## Attaching package: 'janitor'
## The following objects are masked from 'package:stats':
##
##
       chisq.test, fisher.test
library(tidyverse)
library(dplyr)
library(lubridate)
library(vars)
library(forecast)
library(rugarch)
library(purrr)
library(readxl)
library(janitor) # For cleaning column names
```

Title

Loading data

[1] 0 ## [1] 0 ## [1] 0