Rapport de Volatilité pour AAPL

Date et heure de génération du rapport : 01-11-2024 20:17:29

Date	Close
2020-01-02 00:00:00	**75.0875015258789**
2020-01-03 00:00:00	**74.35749816894531**
2020-01-06 00:00:00	**74.94999694824219**
2020-01-07 00:00:00	**74.59750366210938**
2020-01-08 00:00:00	**75.79750061035156**

Résultats du Modèle GARCH:

Constant Mean - GARCH Model Results
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Dep. Variable: Close R-squared: 0.000
Mean Model: Constant Mean Adj. R-squared: 0.000
Vol Model: GARCH Log-Likelihood: -4317.00
Distribution: Normal AIC: 8642.01
Method: Maximum Likelihood BIC: 8661.66
No. Observations: 1006
Date: Fri, Nov 01 2024 Df Residuals: 1005
Time: 20:17:29 Df Model: 1
Mean Model
==
coef std err t P>|t| 95.0% Conf. Int.
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mu 147.8302 0.626 236.018 0.000 [1.466e+02,1.491e+02]
Volatility Model
==
coef std err t P>|t| 95.0% Conf. Int.
----
omega 5.1231 1.012 5.064 4.096e-07 [3.140, 7.106]
alpha[1] 1.0000 6.160e-02 16.235 2.864e-59 [0.879, 1.121]
beta[1] 5.7035e-17 5.616e-02 1.016e-15 1.000 [-0.110, 0.110]
==

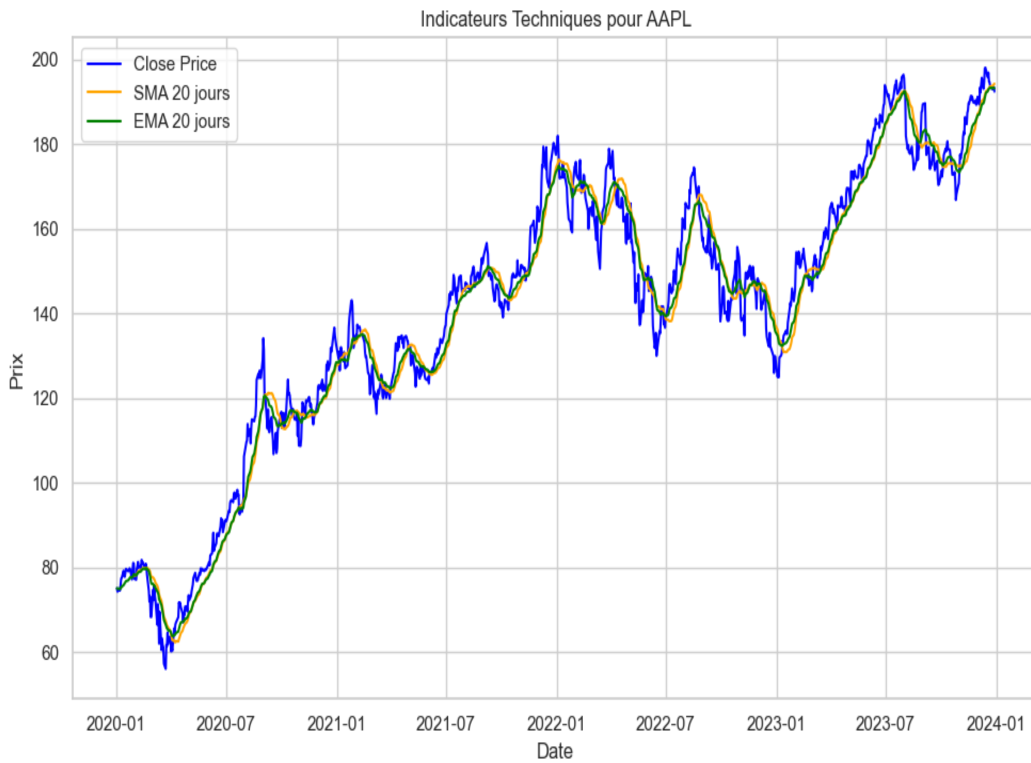
Covariance estimator: robust

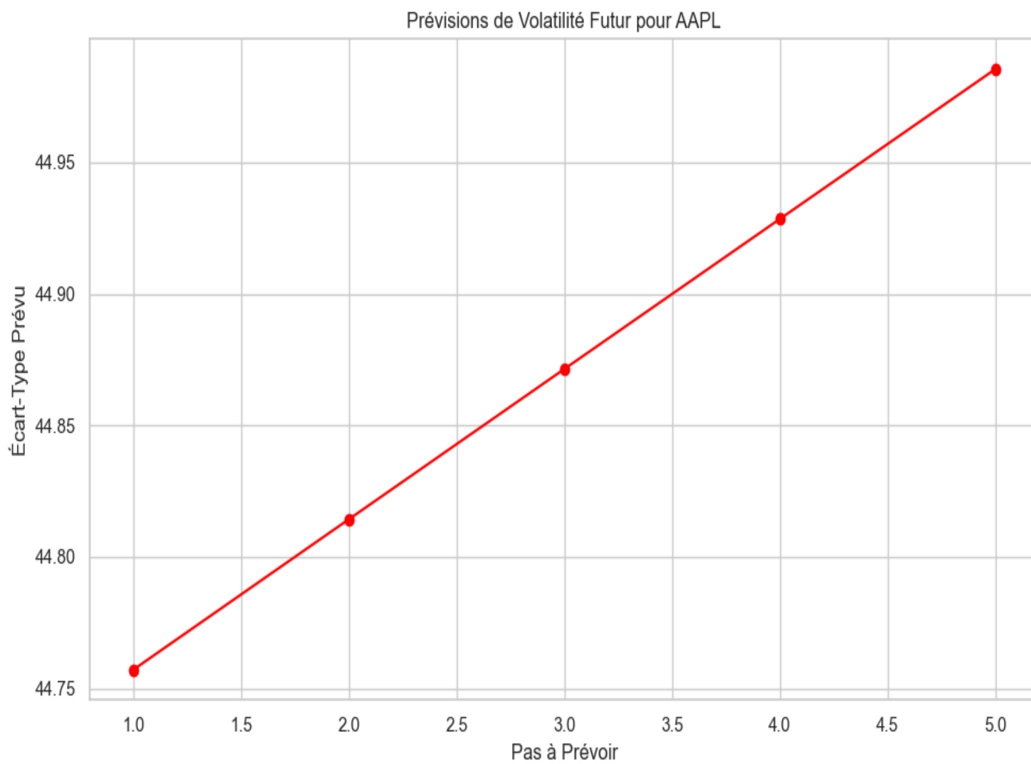
Prévisions de Volatilité Future:

Step	Volatilité Prévue
1	**44.7571**
2	**44.8143**
3	**44.8714**

4	44.9284
5	44.9854

Graphiques:




Prévisions de Volatilité Futur pour AAPL
Écart-Type Prévu
44.95
44.90
44.85
44.80
44.75
1.0
1.5
2.0
2.5
3.0
3.5
4.0
4.5
5.0
Pas à Prévoir