Rapport de Volatilité pour GOOGL

Date et heure de génération du rapport : 01-11-2024 20:18:50

Date	Close
2020-01-02 00:00:00	**68.43399810791016**
2020-01-03 00:00:00	**68.07599639892578**
2020-01-06 00:00:00	**69.8905029296875**
2020-01-07 00:00:00	**69.75550079345703**
2020-01-08 00:00:00	**70.25199890136719**

Résultats du Modèle GARCH:

Constant Mean - GARCH Model Results
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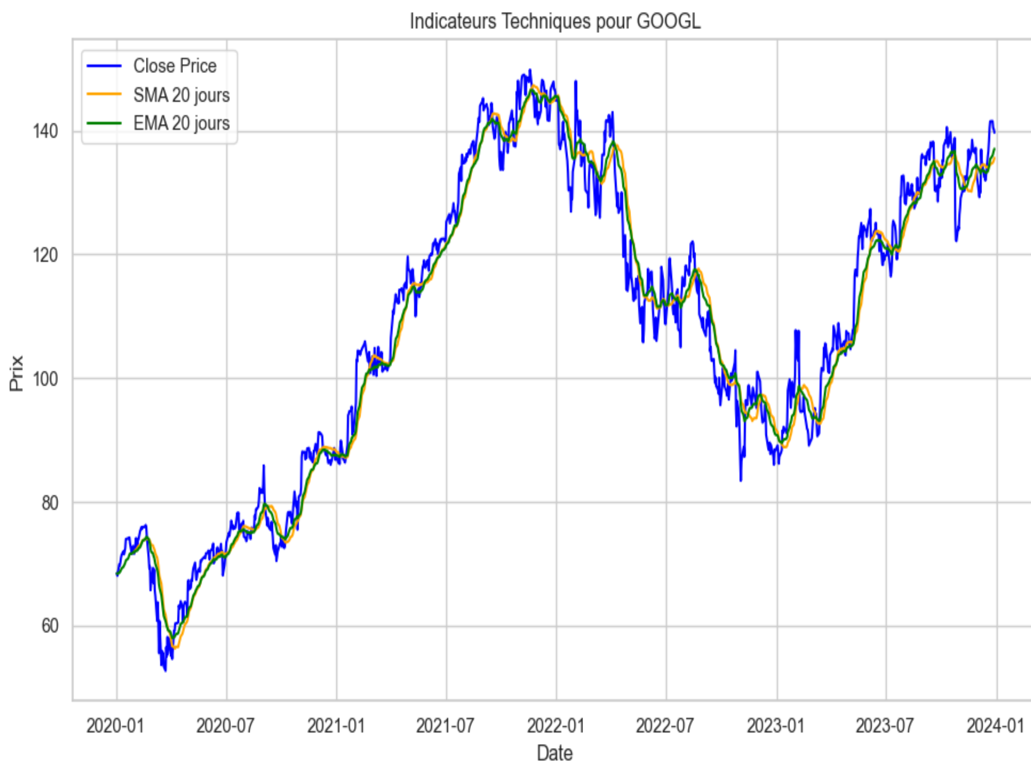
Dep. Variable: Close R-squared: 0.000
Mean Model: Constant Mean Adj. R-squared: 0.000
Vol Model: GARCH Log-Likelihood: -4264.46
Distribution: Normal AIC: 8552.93
Method: Maximum Likelihood BIC: 8611.89
No. Observations: 1006
Date: Fri, Nov 01 2024 Df Residuals: 1005
Time: 20:18:50 Df Model: 1
Mean Model
==
coef std err t P>|t| 95.0% Conf. Int.
----
mu 115.1582 0.897 128.434 0.000 [1.134e+02,1.169e+02]
Volatility Model
===
coef std err t P>|t| 95.0% Conf. Int.
----
omega 4.0018 2.601 1.539 0.124 [-1.096, 9.100]
alpha[1] 0.9645 5.388e-02 17.900 1.186e-71 [0.859, 1.070]
alpha[2] 6.1048e-12 0.609 1.003e-11 1.000 [-1.193, 1.193]
alpha[3] 1.9418e-12 0.305 6.373e-12 1.000 [-0.597, 0.597]
alpha[4] 1.3385e-11 0.321 4.168e-11 1.000 [-0.629, 0.629]
alpha[5] 1.0440e-11 0.233 4.474e-11 1.000 [-0.457, 0.457]
beta[1] 6.5246e-12 0.627 1.040e-11 1.000 [-1.229, 1.229]
beta[2] 0.0000 0.307 0.000 1.000 [-0.603, 0.603]
beta[3] 0.0251 0.315 7.967e-02 0.936 [-0.593, 0.643]
beta[4] 6.7950e-12 0.249 2.730e-11 1.000 [-0.488, 0.488]
beta[5] 9.8389e-03 3.916e-02 0.251 0.802 [-6.691e-02,8.659e-02]
===

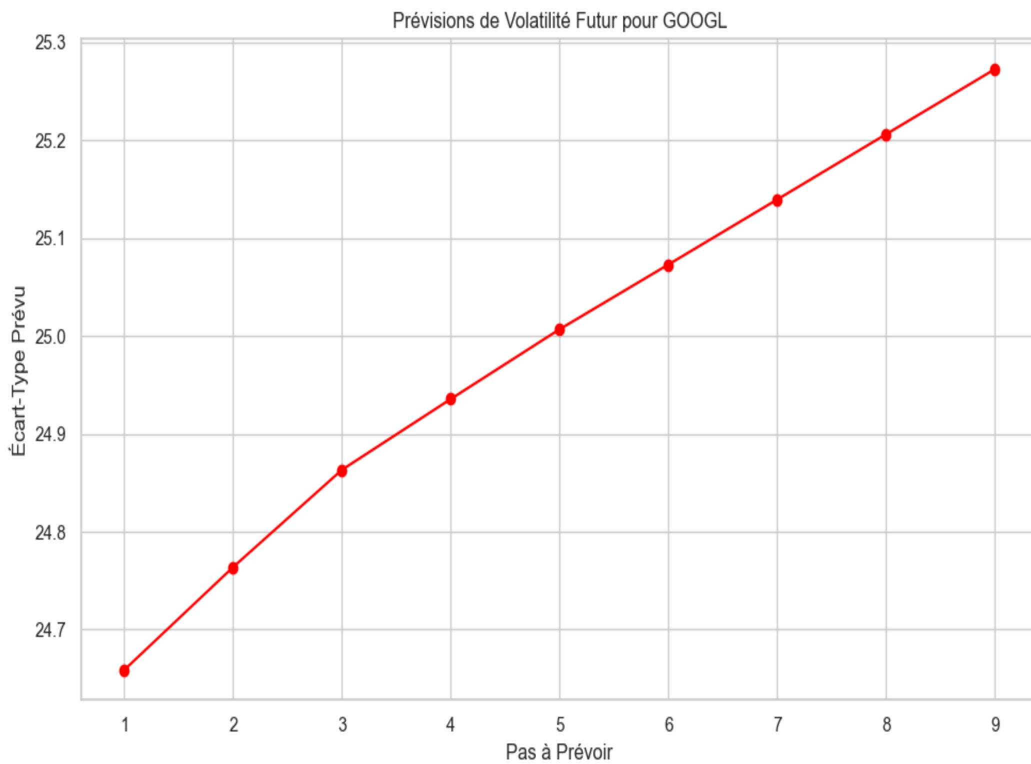
Covariance estimator: robust

Prévisions de Volatilité Future:

Step	Volatilité Prévue
1	24.6588
2	24.7638
3	24.8633
4	24.9356
5	25.0069
6	25.0730
7	25.1395
8	25.2062
9	25.2727

Graphiques:




Prévisions de Volatilité Futur pour GOOGL
Écart-Type Prévu
25.3
25.2
25.1
25.0
24.9
24.8
24.7
1
2
3
4
5
6
7
8
9
Pas à Prévoir