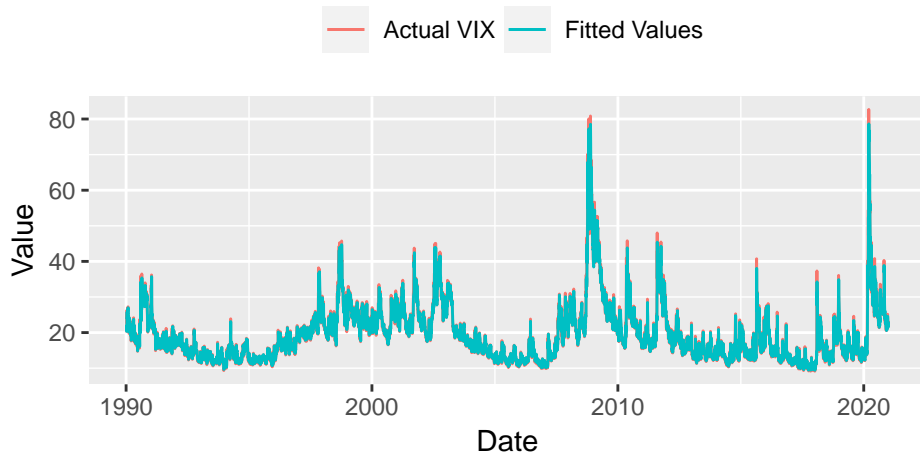


Fit using GJR–GARCH with VIX lags



Forecast using GJR–GARCH with VIX lags

