GARCH, SSTD(0,1)

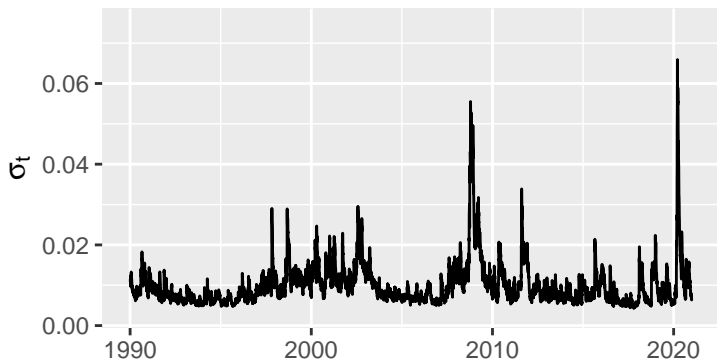GJR–GARCH, SSTD(0,1)