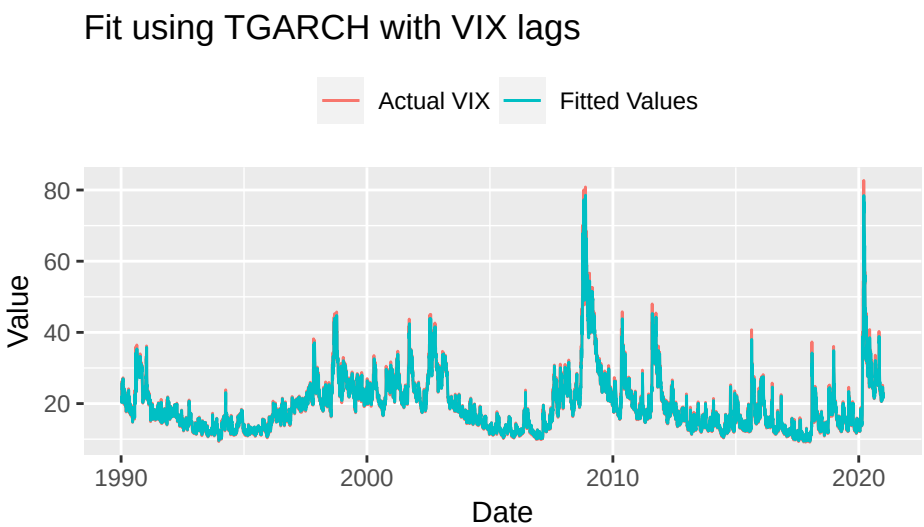
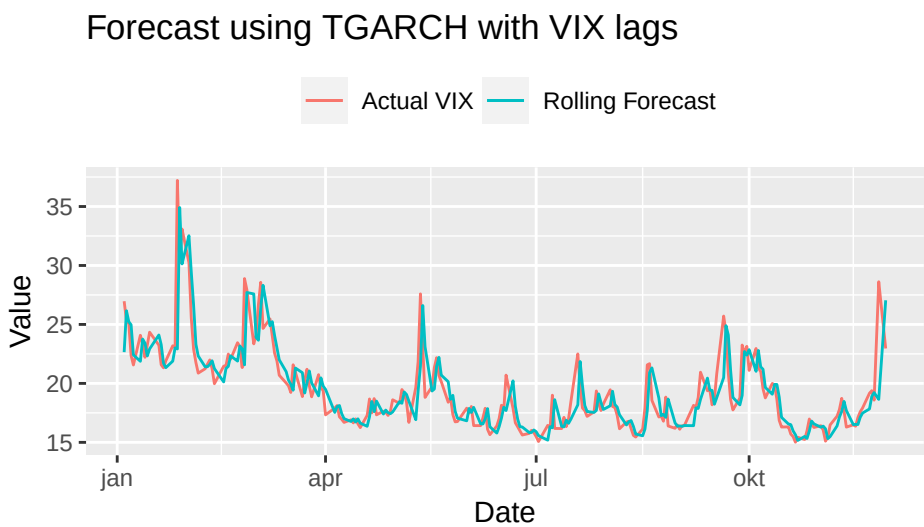

Fit using TGARCH with VIX lags
Actual VIX
Fitted Values
80
60
40
20
Value
1990
2000
2010
2020
Date


Forecast using TGARCH with VIX lags
Actual VIX
Rolling Forecast
35
30
25
20
15
Value
jan
apr
jul
okt
Date