$\phi(B)x_t = 0.004475 + \theta(B)y_t,$

where:

$\phi(B) = 1 - 0.977331B + 0.066279B^2$

$\theta(B) = 1 - 0.922770B$

$y_t = \sigma_t \epsilon_t$

$var(y_t|y_{t-1}) = \sigma^2 = 0.013310 + 0.081586y_{t-1}^2 + 0.906601\sigma_{t-1}^2$