GARCH (1,1) model forecast vs HAR model forecast

Legend

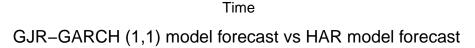
Absolute Log Returns

GARCH Forecast

HAR Forecast

2021-07

2022-01



2021-01

0 -

2020-01

2020-07

