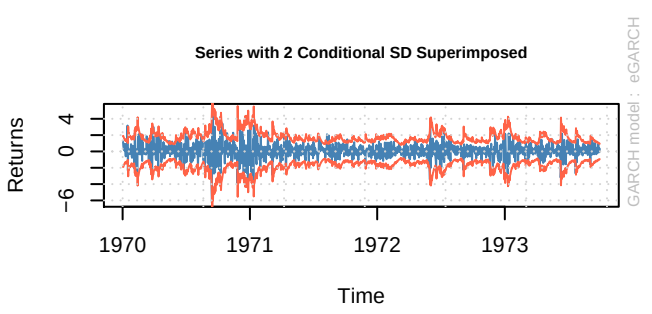
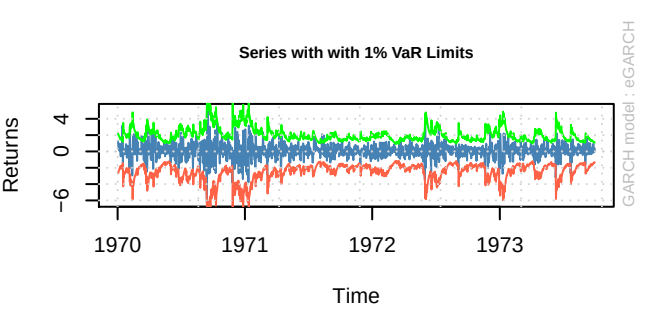
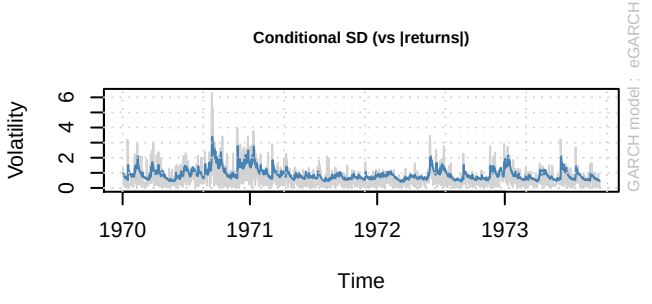
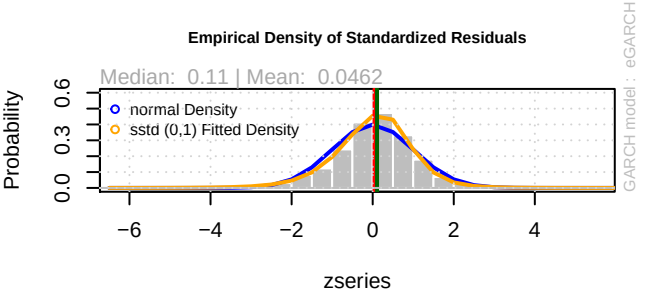
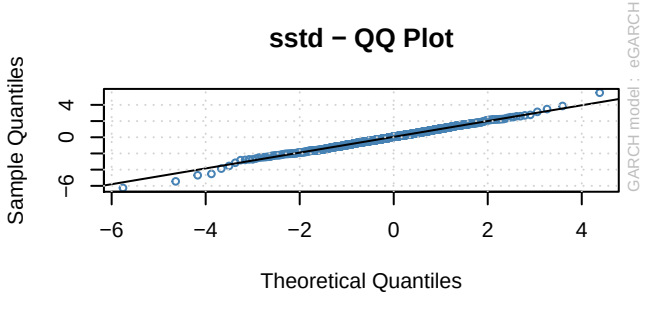
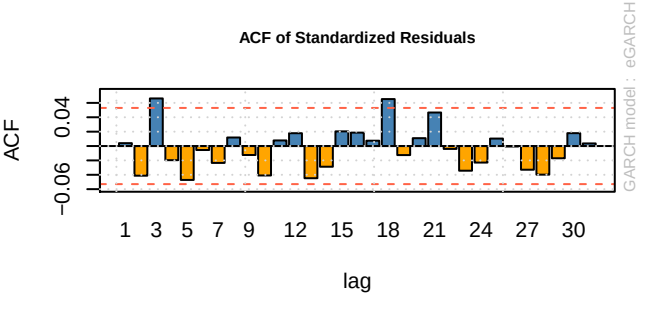

Series with 2 Conditional SD Superimposed
Returns
Time
GARCH model : eGARCH

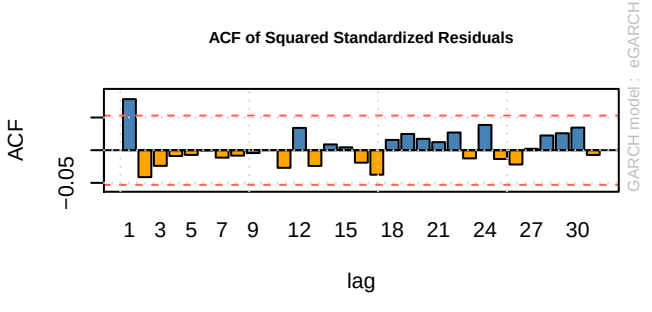

Series with with 1% VaR Limits
Returns
Time
GARCH model : eGARCH

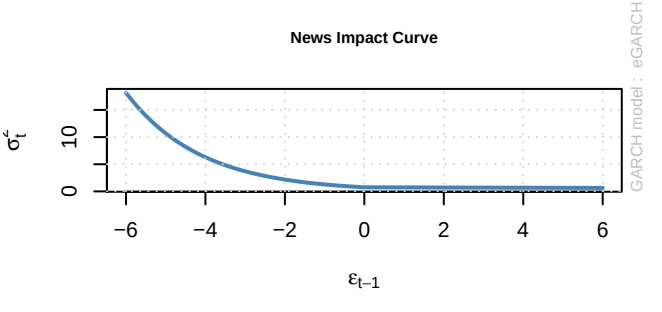

Conditional SD (vs |returns|)
Volatility
Time
GARCH model : eGARCH


Empirical Density of Standardized Residuals
Median: 0.11 | Mean: 0.0462
normal Density
sstd (0,1) Fitted Density
Probability
zseries
GARCH model : eGARCH


sstd − QQ Plot
Sample Quantiles
Theoretical Quantiles
GARCH model : eGARCH


ACF of Standardized Residuals
ACF
lag
GARCH model : eGARCH


ACF of Squared Standardized Residuals
ACF
lag
GARCH model : eGARCH


News Impact Curve
σ_t^2
ε_{t-1}
GARCH model : eGARCH