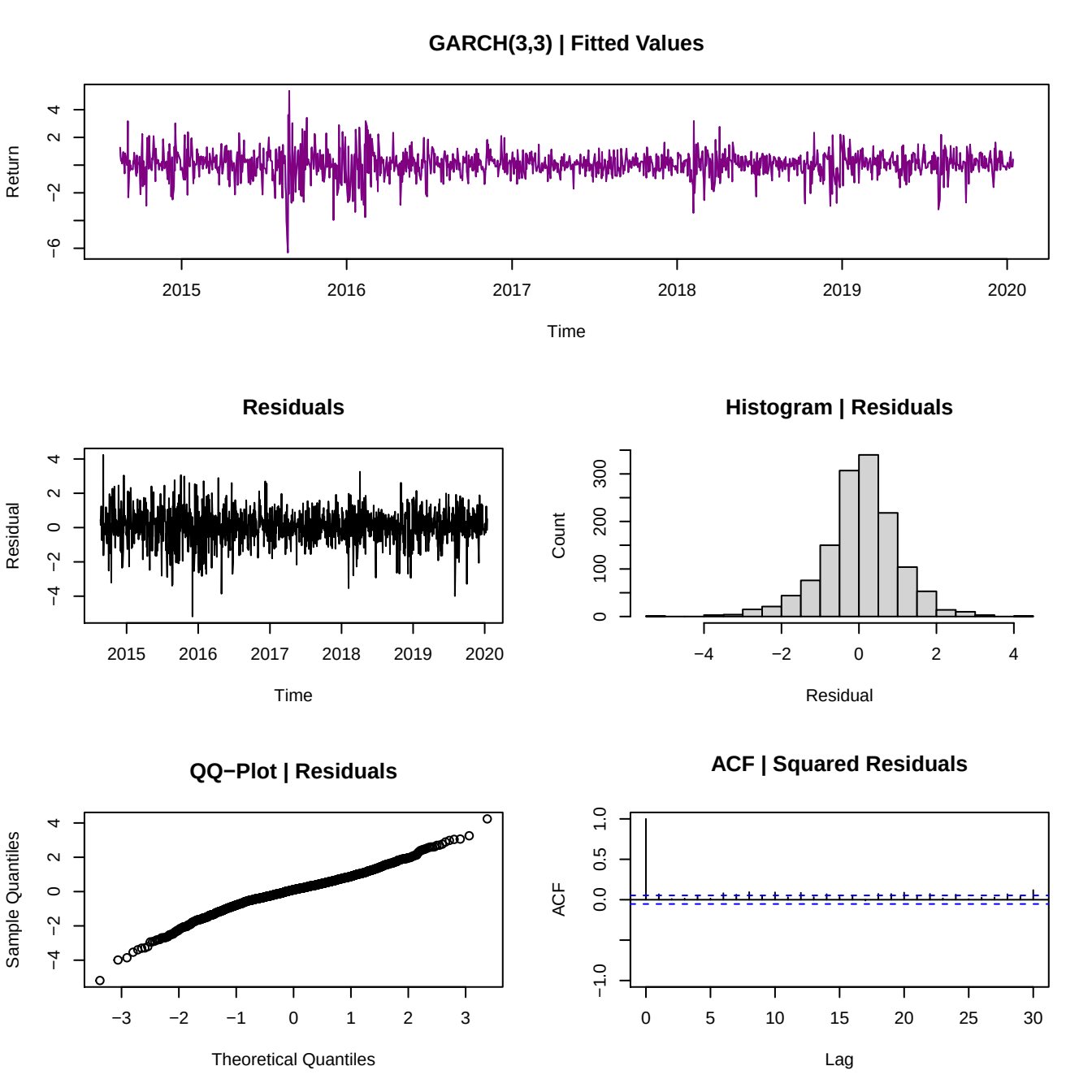
GARCH(3,3) | Fitted Values
Return
4
2
−2
−6
2015
2016
2017
2018
2019
2020
Time
Residuals
Residual
4
2
0
−2
−4
2015
2016
2017
2018
2019
2020
Time
Histogram | Residuals
Count
300
200
100
0
−4
−2
0
2
4
Residual
QQ−Plot | Residuals
Sample Quantiles
4
2
0
−2
−4
−3
−2
−1
0
1
2
3
Theoretical Quantiles
ACF | Squared Residuals
ACF
1.0
0.5
0.0
−1.0
0
5
10
15
20
25
30
Lag