

# ECON60332 Coursework template.

Group **X** INSERT GROUP NUMBER HERE

Participant's Student ID	Indicate if the student did <b>not</b> participate
INSERT STUDENT ID	
INSERT STUDENT ID	
INSERT STUDENT ID	

## Theoretical exercise

Question a

Question b

Question c

Question d

Question e

## Practical exercise

Question a

	Sample moments		Test statistic	P-value
Mean		Mean		
Standard deviation		Skewness		
Skewness		Kurtosis		
Kurtosis		JB		

### LBQ test results:

	Returns	Squared returns
Test statistic		
P-value		

Plot of daily log-returns

INSERT PLOT HERE

SACF and SPACF

INSERT PLOT HERE

### Interpretation:

Question b

GARCH	Estimate	P-value	GJR-GARCH	Estimate	P-value
$\omega$			$\omega$		
$\alpha$			$\alpha$		

$\beta$			$\beta$		
<b>GARCH-t</b>			$\gamma$		
$\omega$			<b>GJR- GARCH - t</b>		
$\alpha$			$\omega$		
$\beta$			$\alpha$		
$\nu$			$\beta$		
			$\gamma$		
			$\nu$		

### Interpretation:

Question c

Plot of NIC

INSERT PLOT HERE

### Interpretation:

Question d

<b>GARCH</b>	Test statistic	P-value	<b>GJR- GARCH</b>	Test statistic	P-value
z			z		
z <sup>2</sup>			z <sup>2</sup>		
<b>GARCH-t</b>			<b>GJR- GARCH-t</b>		
z			z		
z <sup>2</sup>			z <sup>2</sup>		

### Interpretation:

Question e

	GARCH	GARCH-t	GJR- GARCH	GJR- GARCH-t
RMSFE				
DM Test statistic	NA			
P-value	NA			

### Interpretation:

Question f

### Interpretation:

Appendix

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