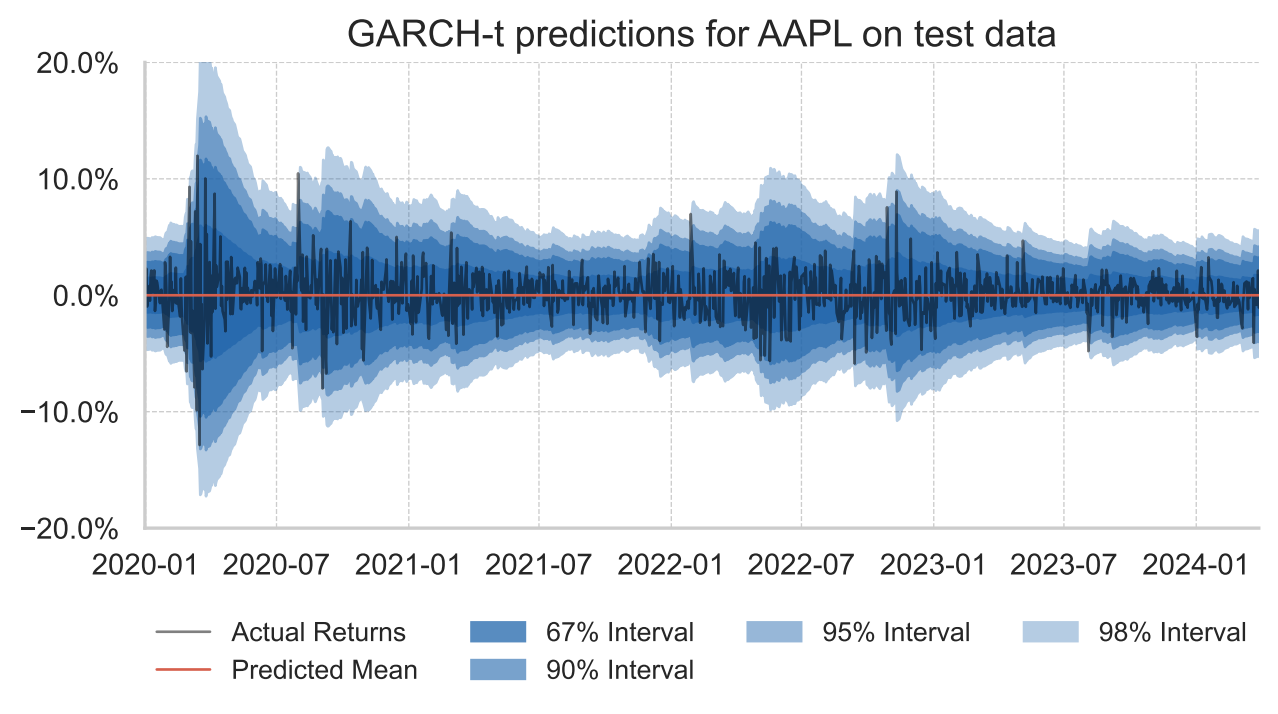
GARCH-t predictions for AAPL on test data
20.0%
10.0%
0.0%
−10.0%
−20.0%
2020-01
2020-07
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
Actual Returns
Predicted Mean
67% Interval
90% Interval
95% Interval
98% Interval