

# GARCH(1,1) Analysis

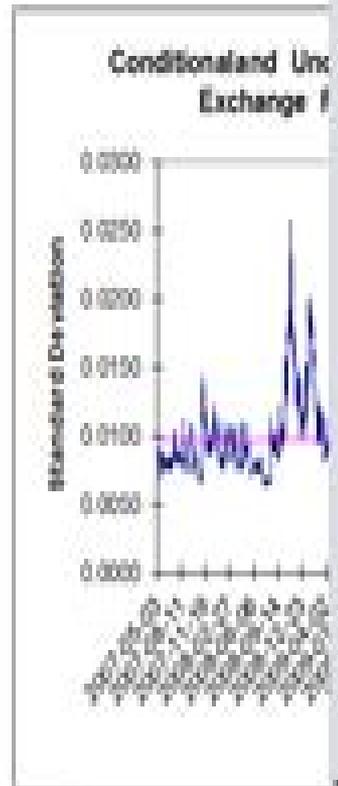
<http://www.stata.com>

## Unconditional

|          |            |
|----------|------------|
| Variance | 0.00009403 |
| $\omega$ | 0.00000397 |
| $\alpha$ | 0.00242932 |
| $\beta$  | 0.87405664 |

The default data is the GBP/CAD exchange rate between 1st May 2007 and 18th October 2010  
Go to Data-Solver and click Solve to run the analysis

| Date       | Rate   | Residual | Squared Residual | Lagged Squared Residual Change | Conditional Variance | Log Likelihood Function | Conditional Standard Deviation time weighted | Unconditional Standard Deviation no time weight |
|------------|--------|----------|------------------|--------------------------------|----------------------|-------------------------|--|---|
| 2007-05-01 | 2.2227 |          |                  |                                |                      |                         |  |   |
| 2007-05-02 | 2.2188 | -0.0039  | 0.0000           |                                | 0.0001               |                         |  |   |
| 2007-05-03 | 2.2144 | -0.0044  | 0.0000           | 0.0000                         | 0.0001               | 3.6438                  | 0.0093                                       | 0.0097  |
| 2007-05-04 | 2.204  | -0.0104  | 0.0001           | 0.0000                         | 0.0001               | 3.1259                  | 0.0091                                       | 0.0097  |
| 2007-05-05 | 2.2008 | -0.0034  | 0.0000           | 0.0001                         | 0.0001               | 3.7019                  | 0.0092                                       | 0.0097  |
| 2007-05-06 | 2.2053 | -0.0047  | 0.0000           | 0.0000                         | 0.0001               | 3.6651                  | 0.0089                                       | 0.0097  |
| 2007-05-07 | 2.2053 | 0        | 0.0000           | 0.0000                         | 0.0001               | 3.8322                  | 0.0086                                       | 0.0097  |
| 2007-05-08 | 2.2035 | -0.0018  | 0.0000           | 0.0000                         | 0.0001               | 3.8466                  | 0.0083                                       | 0.0097  |
| 2007-05-09 | 2.2074 | -0.0005  | 0.0000           | 0.0000                         | 0.0001               | 3.7100                  | 0.0080                                       | 0.0097  |



# Garch Tutorial And Excel Spreadsheet

**DP Hallahan**



## **Garch Tutorial And Excel Spreadsheet:**

## **Garch Tutorial And Excel Spreadsheet** Book Review: Unveiling the Power of Words

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