

# GARCH(1,1) Analysis

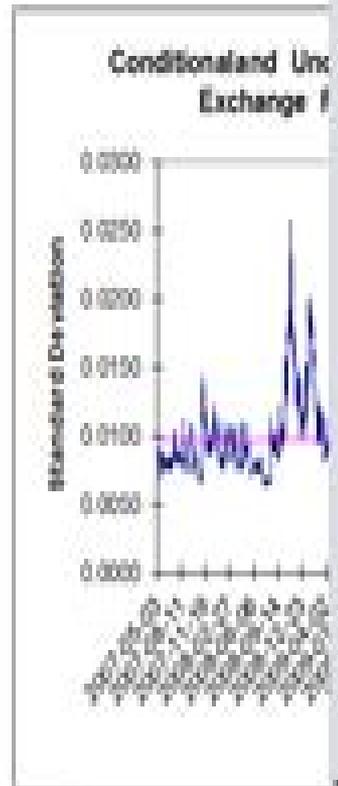
<http://www.stata.com>

## 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

**SB Merriam**



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

## Unveiling the Power of Verbal Art: An Emotional Sojourn through **Garch Tutorial And Excel Spreadsheet**

In a world inundated with displays and the cacophony of quick conversation, the profound power and emotional resonance of verbal beauty frequently fade in to obscurity, eclipsed by the continuous onslaught of sound and distractions. However, set within the musical pages of **Garch Tutorial And Excel Spreadsheet**, a captivating perform of literary beauty that impulses with raw emotions, lies an unique journey waiting to be embarked upon. Published by way of a virtuoso wordsmith, this interesting opus courses visitors on a mental odyssey, delicately revealing the latent potential and profound affect embedded within the complicated web of language. Within the heart-wrenching expanse with this evocative examination, we can embark upon an introspective exploration of the book is central themes, dissect their charming writing style, and immerse ourselves in the indelible effect it leaves upon the depths of readers souls.

<https://wwwnew.greenfirefarms.com/book/virtual-library/index.jsp/what%20is%20gut%20health%20foods%20for%20beginners%20for%20workers%2012938.pdf>

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