

Dependent Variable: RP				
Method: ML - ARCH (Marquardt) - Normal distribution				
Date: 05/07/20 Time: 14:32				
Sample (adjusted): 989 1132				
Included observations: 144 after adjustments				
Convergence achieved after 10 iterations				
Presample variance: backcast (parameter = 0.7)				
GARCH = C(2) + C(3)*RESID(-1)^2 + C(4)*GARCH(-1)				
Variable	Coefficient	Std. Error	z-Statistic	Prob.
GARCH	5.521771	1.873656	2.947056	0.0032
Variance Equation				
C	8.94E-05	9.70E-06	9.215804	0.0000
RESID(-1)^2	-0.066838	0.003951	-16.91654	0.0000
GARCH(-1)	1.014408	0.000498	2038.821	0.0000
R-squared	-0.029005	Mean dependent var		0.013089
Adjusted R-squared	-0.029005	S.D. dependent var		0.049406
S.E. of regression	0.050118	Akaike info criterion		-3.300601
Sum squared resid	0.359183	Schwarz criterion		-3.218106
Log likelihood	241.6433	Hannan-Quinn criter.		-3.267080
Durbin-Watson stat	2.359684			

Dependent Variable: RP				
Method: ML - ARCH (Marquardt) - Normal distribution				
Date: 05/07/20 Time: 14:34				
Sample (adjusted): 565 1132				
Included observations: 568 after adjustments				
Convergence achieved after 12 iterations				
Presample variance: backcast (parameter = 0.7)				
GARCH = C(2) + C(3)*RESID(-1)^2 + C(4)*GARCH(-1)				
Variable	Coefficient	Std. Error	z-Statistic	Prob.
GARCH	1.901113	0.734999	2.586552	0.0097
Variance Equation				
C	0.000344	0.000158	2.181281	0.0292
RESID(-1)^2	0.104171	0.033252	3.132810	0.0017
GARCH(-1)	0.789814	0.073856	10.69395	0.0000
R-squared	-0.005044	Mean dependent var		0.006367
Adjusted R-squared	-0.005044	S.D. dependent var		0.056418
S.E. of regression	0.056560	Akaike info criterion		-2.955960
Sum squared resid	1.813843	Schwarz criterion		-2.925382
Log likelihood	843.4927	Hannan-Quinn criter.		-2.944028
Durbin-Watson stat	2.262442			

Dependent Variable: RP				
Method: ML - ARCH (Marquardt) - Normal distribution				
Date: 05/07/20 Time: 14:29				
Sample (adjusted): 565 1132				
Included observations: 568 after adjustments				
Convergence achieved after 17 iterations				
Presample variance: backcast (parameter = 0.7)				
GARCH = C(2) + C(3)*RESID(-1)^2 + C(4)*GARCH(-1)				
Variable	Coefficient	Std. Error	z-Statistic	Prob.
GARCH	1.890327	0.705089	2.680975	0.0073
Variance Equation				
C	0.000376	0.000215	1.744441	0.0811
RESID(-1)^2	0.038049	0.023050	1.650704	0.0988
GARCH(-1)	0.864962	0.072445	11.93961	0.0000
R-squared	-0.001579	Mean dependent var		0.007313
Adjusted R-squared	-0.001579	S.D. dependent var		0.061841
S.E. of regression	0.061890	Akaike info criterion		-2.729045
Sum squared resid	2.171839	Schwarz criterion		-2.698466
Log likelihood	779.0487	Hannan-Quinn criter.		-2.717112
Durbin-Watson stat	2.322757			

Dependent Variable: RP				
Method: ML - ARCH (Marquardt) - Student's t distribution				
Date: 05/07/20 Time: 14:27				
Sample (adjusted): 25 1132				
Included observations: 1108 after adjustments				
Convergence achieved after 14 iterations				
Presample variance: backcast (parameter = 0.7)				
GARCH = C(2) + C(3)*RESID(-1)^2 + C(4)*GARCH(-1)				
Variable	Coefficient	Std. Error	z-Statistic	Prob.
GARCH	2.654543	0.516508	5.139400	0.0000
Variance Equation				
C	0.000109	3.71E-05	2.945052	0.0032
RESID(-1)^2	0.131032	0.027001	4.852844	0.0000
GARCH(-1)	0.825968	0.031862	25.92339	0.0000
T-DIST. DOF	8.496713	1.951640	4.353627	0.0000
R-squared	-0.013764	Mean dependent var	0.004356	
Adjusted R-squared	-0.013764	S.D. dependent var	0.054281	
S.E. of regression	0.054653	Akaike info criterion	-3.353895	
Sum squared resid	3.306545	Schwarz criterion	-3.331286	
Log likelihood	1863.058	Hannan-Quinn criter.	-3.345345	
Durbin-Watson stat	1.789470			

Dependent Variable: RP				
Method: ML - ARCH (Marquardt) - Student's t distribution				
Date: 05/07/20 Time: 14:23				
Sample: 1 1132				
Included observations: 1132				
Convergence achieved after 12 iterations				
Presample variance: backcast (parameter = 0.7)				
GARCH = C(2) + C(3)*RESID(-1)^2 + C(4)*GARCH(-1)				
Variable	Coefficient	Std. Error	z-Statistic	Prob.
GARCH	3.005683	0.516486	5.819483	0.0000
Variance Equation				
C	0.000118	3.85E-05	3.062071	0.0022
RESID(-1)^2	0.129293	0.026542	4.871299	0.0000
GARCH(-1)	0.822938	0.032479	25.33719	0.0000
T-DIST. DOF	8.813620	2.031270	4.338970	0.0000
R-squared	-0.017963	Mean dependent var	0.005316	
Adjusted R-squared	-0.017963	S.D. dependent var	0.053960	
S.E. of regression	0.054442	Akaike info criterion	-3.359771	
Sum squared resid	3.352229	Schwarz criterion	-3.337546	
Log likelihood	1906.630	Hannan-Quinn criter.	-3.351375	
Durbin-Watson stat	1.780882			

Dependent Variable: RP				
Method: ML - ARCH (Marquardt) - Normal distribution				
Date: 05/07/20 Time: 14:39				
Sample (adjusted): 565 1132				
Included observations: 568 after adjustments				
Convergence achieved after 11 iterations				
Presample variance: backcast (parameter = 0.7)				
GARCH = C(2) + C(3)*RESID(-1)^2 + C(4)*GARCH(-1)				
Variable	Coefficient	Std. Error	z-Statistic	Prob.
GARCH	2.122559	0.812047	2.613838	0.0090
Variance Equation				
C	0.000287	0.000110	2.601927	0.0093
RESID(-1)^2	0.119232	0.037765	3.157233	0.0016
GARCH(-1)	0.787665	0.062909	12.52067	0.0000
R-squared	-0.003020	Mean dependent var		0.007039
Adjusted R-squared	-0.003020	S.D. dependent var		0.054298
S.E. of regression	0.054380	Akaike info criterion		-3.037381
Sum squared resid	1.676707	Schwarz criterion		-3.006803
Log likelihood	866.6162	Hannan-Quinn criter.		-3.025449
Durbin-Watson stat	2.158766			

Dependent Variable: RP Method: ML - ARCH (Marquardt) - Normal distribution Date: 05/07/20 Time: 14:41 Sample (adjusted): 555 1132 Included observations: 578 after adjustments Convergence achieved after 24 iterations Presample variance: backcast (parameter = 0.7) GARCH = C(2) + C(3)*RESID(-1)^2 + C(4)*GARCH(-1)				
Variable	Coefficient	Std. Error	z-Statistic	Prob.
GARCH	1.511897	0.689275	2.193459	0.0283
Variance Equation				
C	0.000217	0.000101	2.145717	0.0319
RESID(-1)^2	0.037046	0.013762	2.691932	0.0071
GARCH(-1)	0.912229	0.033398	27.31395	0.0000
R-squared	-0.000722	Mean dependent var		0.006977
Adjusted R-squared	-0.000722	S.D. dependent var		0.064699
S.E. of regression	0.064722	Akaike info criterion		-2.653900
Sum squared resid	2.417050	Schwarz criterion		-2.623730
Log likelihood	770.9770	Hannan-Quinn criter.		-2.642136
Durbin-Watson stat	2.228076			

Dependent Variable: RP Method: ML - ARCH (Marquardt) - Student's t distribution Date: 05/07/20 Time: 14:25 Sample (adjusted): 25 1132 Included observations: 1108 after adjustments Convergence achieved after 13 iterations Presample variance: backcast (parameter = 0.7) GARCH = C(2) + C(3)*RESID(-1)^2 + C(4)*GARCH(-1)				
Variable	Coefficient	Std. Error	z-Statistic	Prob.
GARCH	1.505059	0.510610	2.947569	0.0032
Variance Equation				
C	5.50E-05	2.12E-05	2.600688	0.0093
RESID(-1)^2	0.109577	0.021410	5.118003	0.0000
GARCH(-1)	0.868900	0.023074	37.65738	0.0000
T-DIST. DOF	10.58042	3.204767	3.301463	0.0010
R-squared	-0.015150	Mean dependent var	0.003140	
Adjusted R-squared	-0.015150	S.D. dependent var	0.054923	
S.E. of regression	0.055337	Akaike info criterion	-3.368675	
Sum squared resid	3.389879	Schwarz criterion	-3.346066	
Log likelihood	1871.246	Hannan-Quinn criter.	-3.360125	
Durbin-Watson stat	1.754977			

Dependent Variable: RP				
Method: ML - ARCH (Marquardt) - Normal distribution				
Date: 05/07/20 Time: 14:35				
Sample (adjusted): 548 1132				
Included observations: 585 after adjustments				
Convergence achieved after 12 iterations				
Presample variance: backcast (parameter = 0.7)				
GARCH = C(2) + C(3)*RESID(-1)^2 + C(4)*GARCH(-1)				
Variable	Coefficient	Std. Error	z-Statistic	Prob.
GARCH	2.253635	0.576546	3.908852	0.0001
Variance Equation				
C	0.000230	6.17E-05	3.727881	0.0002
RESID(-1)^2	0.075178	0.015859	4.740396	0.0000
GARCH(-1)	0.873255	0.023675	36.88510	0.0000
R-squared	0.000346	Mean dependent var		0.009988
Adjusted R-squared	0.000346	S.D. dependent var		0.066871
S.E. of regression	0.066859	Akaike info criterion		-2.647998
Sum squared resid	2.610554	Schwarz criterion		-2.618107
Log likelihood	778.5395	Hannan-Quinn criter.		-2.636349
Durbin-Watson stat	2.303122			

Dependent Variable: RP				
Method: ML - ARCH (Marquardt) - Normal distribution				
Date: 05/07/20 Time: 14:42				
Sample (adjusted): 902 1132				
Included observations: 231 after adjustments				
Convergence achieved after 12 iterations				
Presample variance: backcast (parameter = 0.7)				
GARCH = C(2) + C(3)*RESID(-1)^2 + C(4)*GARCH(-1)				
Variable	Coefficient	Std. Error	z-Statistic	Prob.
GARCH	2.094726	1.022667	2.048297	0.0405
Variance Equation				
C	0.000419	0.000171	2.451844	0.0142
RESID(-1)^2	0.037984	0.032200	1.179640	0.2381
GARCH(-1)	0.847075	0.051662	16.39636	0.0000
R-squared	0.012938	Mean dependent var		0.009454
Adjusted R-squared	0.012938	S.D. dependent var		0.066833
S.E. of regression	0.066399	Akaike info criterion		-2.638482
Sum squared resid	1.014031	Schwarz criterion		-2.578873
Log likelihood	308.7447	Hannan-Quinn criter.		-2.614439
Durbin-Watson stat	2.364584			