

GARCH(1,1) Analysis

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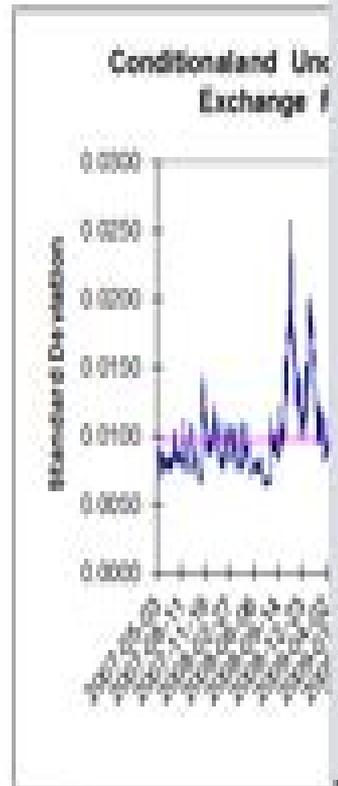
Unconditional

| | |
|----------|------------|
| Variance | 0.00009403 |
| ω | 0.00000397 |
| α | 0.00242932 |
| β | 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 | 2.2036 | -0.0018 | 0.0000 | 0.0000 | 0.0001 | 3.8466 | 0.0083 | 0.0097 |
| 2007-05-09 | 2.2074 | -0.0035 | 0.0000 | 0.0000 | 0.0001 | 3.7030 | 0.0090 | 0.0097 |



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AW Chickering



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