

. arch rmt L(1/7).rmt,arch(1/4) nolog

ARCH family regression

Sample: 9 - 4964

Distribution: Gaussian

Log likelihood = 13824.18

Number of obs = 4956

Wald chi2(7) = 70.24

Prob > chi2 = 0.0000

		OPG				
rmt		Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
rmt						
	rmt					
	L1.	.0232674	.0139095	1.67	0.094	-.0039948 .0505296
	L2.	-.0503217	.0128653	-3.91	0.000	-.0755372 -.0251062
	L3.	.0028288	.0135862	0.21	0.835	-.0237997 .0294573
	L4.	-.0050432	.0140562	-0.36	0.720	-.0325927 .0225064
	L5.	-.0035182	.0107297	-0.33	0.743	-.024548 .0175116
	L6.	-.0780451	.0112317	-6.95	0.000	-.1000588 -.0560315
	L7.	.0192816	.010462	1.84	0.065	-.0012236 .0397868
	_cons	.0006327	.0001809	3.50	0.000	.0002781 .0009873
ARCH						
	arch					
	L1.	.1046885	.0110388	9.48	0.000	.0830528 .1263242
	L2.	.181979	.0144369	12.61	0.000	.1536832 .2102749
	L3.	.1646373	.0144145	11.42	0.000	.1363855 .1928891
	L4.	.1841993	.0157338	11.71	0.000	.1533615 .215037
	_cons	.0001059	3.30e-06	32.07	0.000	.0000994 .0001124

Garch Estimation Of Var In Stata

R Barnett



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