

Constant conditional correlation MGARCH model

Sample: 1 - 2015
 Distribution: Gaussian
 Log likelihood = 17439.87

Number of obs = 2014
 Wald chi2(1) = 1.81
 Prob > chi2 = 0.1781

	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
ARCH_toyota						
arch L1.	.0619604	.0087942	7.05	0.000	.044724	.0791968
garch L1.	.9208961	.0110995	82.97	0.000	.8991414	.9426508
_cons	4.43e-06	1.13e-06	3.94	0.000	2.23e-06	6.64e-06
ARCH_nissan						
arch L1.	.0773095	.012328	6.27	0.000	.0531471	.1014719
garch L1.	.906088	.0147303	61.51	0.000	.8772171	.9349589
_cons	6.77e-06	1.85e-06	3.66	0.000	3.14e-06	.0000104
honda						
nissan L1.	.0186628	.0138575	1.35	0.178	-.0084975	.0458231
ARCH_honda						
arch L1.	.0433741	.006996	6.20	0.000	.0296622	.0570861
garch L1.	.9391094	.0100707	93.25	0.000	.9193712	.9588477
_cons	5.02e-06	1.31e-06	3.83	0.000	2.45e-06	7.60e-06
Correlation						
toyota nissan	.652299	.0128271	50.85	0.000	.6271583	.6774396
toyota honda	.7189531	.0108005	66.57	0.000	.6977845	.7401218
nissan honda	.628435	.0135653	46.33	0.000	.6018475	.6550225

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Bachewe, Fantu Nisrane, Minten, Bart

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