

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
nissan honda	.7189531	.0108005	66.57	0.000	.6977845	.7401218
Correlation						
nissan honda	.628435	.0135653	46.33	0.000	.6018475	.6550225

Garch Estimation Of Var In Stata

Jianjun Gao



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