Dependent Variable: RP
Method: ML ARCH - Student's t distribution (BFGS / Marquardt steps)
Date: 10/06/26 Time: 10:58
Sample (adjusted): 25 1209
Included observations: 1185 after adjustments
Convergence achieved after 30 iterations
Coefficient covariance computed using outer product of gradients
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	2.892934	0.505933	5.718017	0.0000
Variance Equation				
C	0.000116	3.73E-05	3.105568	0.0019
RESID(-1)^2	0.129214	0.025881	4.992613	0.0000
GARCH(-1)	0.822739	0.031755	25.90876	0.0000
T-DIST. DOF	8.765276	1.971343	4.446348	0.0000

R-squared	-0.016043	Mean dependent var	0.004758
Adjusted R-squared	-0.016043	S.D. dependent var	0.053701
S.E. of regression	0.054130	Akaike info criterion	-3.356555
Sum squared resid	3.469233	Schwarz criterion	-3.335131
Log likelihood	1993.759	Hannan-Quinn criter.	-3.348480
Durbin-Watson stat	1.802991		

Dependent Variable: RP
Method: ML ARCH - Student's t distribution (BFGS / Marquardt steps)
Date: 10/06/26 Time: 10:54
Sample: 1 1209
Included observations: 1209
Convergence achieved after 34 iterations
Coefficient covariance computed using outer product of gradients
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	3.243562	0.506392	6.405245	0.0000
Variance Equation				
C	0.000125	3.88E-05	3.224551	0.0013
RESID(-1)^2	0.127690	0.025503	5.006772	0.0000
GARCH(-1)	0.819319	0.032432	25.26273	0.0000
T-DIST. DOF	9.071396	2.046266	4.433146	0.0000

R-squared	-0.020180	Mean dependent var	0.005695
Adjusted R-squared	-0.020180	S.D. dependent var	0.053407
S.E. of regression	0.053943	Akaike info criterion	-3.362299
Sum squared resid	3.515070	Schwarz criterion	-3.341217
Log likelihood	2037.510	Hannan-Quinn criter.	-3.354361
Durbin-Watson stat	1.794191		

Dependent Variable: RP
Method: ML ARCH - Student's t distribution (BFGS / Marquardt steps)
Date: 10/06/26 Time: 10:57
Sample (adjusted): 25 1209
Included observations: 1185 after adjustments
Convergence achieved after 34 iterations
Coefficient covariance computed using outer product of gradients
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	1.493720	0.499715	2.989142	0.0028
Variance Equation				
C	5.25E-05	2.00E-05	2.627171	0.0086
RESID(-1)^2	0.104351	0.019945	5.231939	0.0000
GARCH(-1)	0.874819	0.021765	40.19403	0.0000
T-DIST. DOF	11.52782	3.605304	3.197462	0.0014

R-squared	-0.014277	Mean dependent var	0.003165
Adjusted R-squared	-0.014277	S.D. dependent var	0.054475
S.E. of regression	0.054863	Akaike info criterion	-3.356400
Sum squared resid	3.563741	Schwarz criterion	-3.334976
Log likelihood	1993.667	Hannan-Quinn criter.	-3.348324
Durbin-Watson stat	1.792017		