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c) If there is autocorrelation in the squared residuals, find the best fitting GARCH model with lag length up to 1, print the estimation output and correlogram of squared residuals, and give the reasons

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series. Exercise/Example Compute "by hand" the linear and quadratic forecasts of y_{25} (the sales for the period immediately after the end of the data set) for the

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Alonso and Garcia-Martos (UC3M-UPM) Time Series Analysis June { July, 2012 4 / 50 The first-order autoregressive process, AR(1) The condition $|\alpha| < 1$ is necessary for the process to be stationary.

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He is a fellow of the American Statistical Association and the Institute of Mathematical Statistics. Dr. Tsay is author of Analysis of Financial Time Series, Multivariate Time Series Analysis, and An Introduction to Analysis of Financial Data with R all published by Wiley.

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