

## Homework 6

Due: November 28, 2018

Note: 1. Work alone. 2. Submit solutions of the home assignment to the TA. Only hard-copies are allowed.

Fit a GARCH(1,1) model for the S&P 500 index returns with the sampling period 2018:01:02-2018:11:19 (on the basis of daily, closing prices). Are the coefficient estimates all significant?

(cf. see [http://nbviewer.jupyter.org/github/bashtage/arch/blob/master/examples/univariate\\_volatility\\_modeling.ipynb](http://nbviewer.jupyter.org/github/bashtage/arch/blob/master/examples/univariate_volatility_modeling.ipynb) to find Python codes for GARCH.)