Time Series Diagnostic Tests

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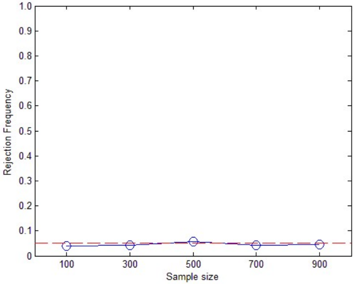
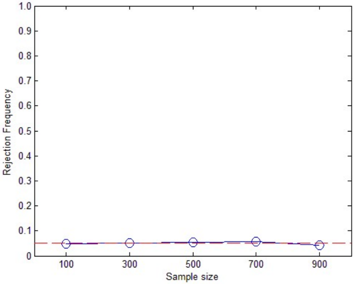
CRETA

March 27, 2011

i.i.d. Normal(0,1)

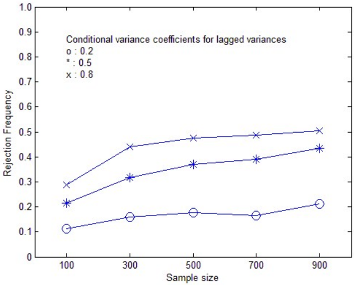


(a) Ljung-Box

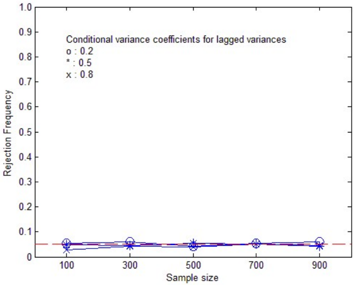


(b) Q-star

Gaussian GARCH(1, 1) process

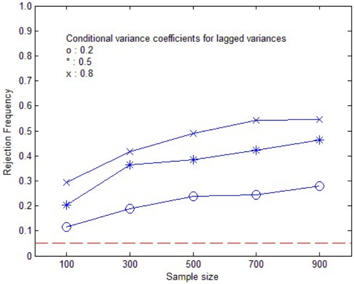


(c) Ljung-Box

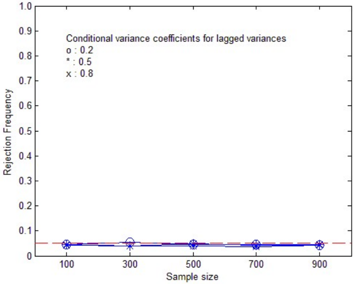


(d) Q-star

GARCH(1, 1) process with t(5) innovations

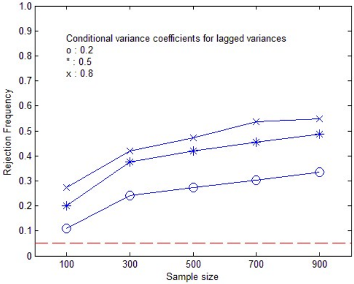


(e) Ljung-Box

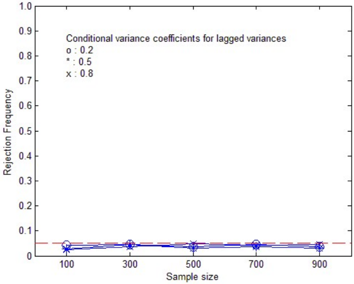


(f) Q-star

GARCH(1, 1) process with t(3) innovations

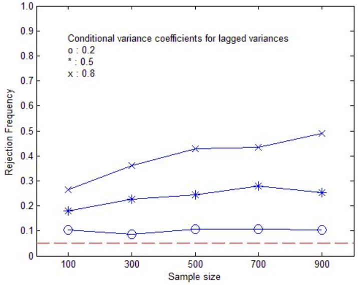


(g) Ljung-Box

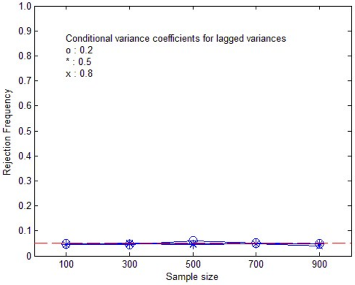


(h) Q-star

Gaussian ARCH(1) process

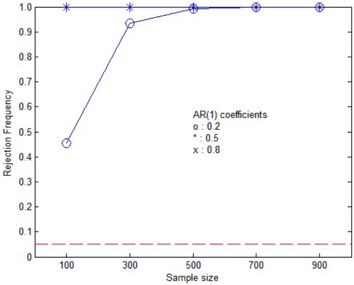


(i) Ljung-Box

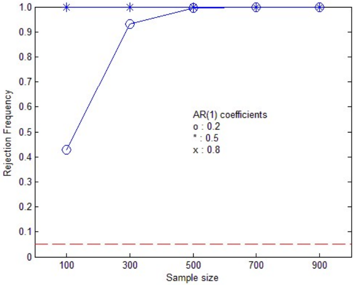


(j) Q-star

Gaussian AR(1) process



(k) Ljung-Box



(l) Q-star

Any questions?