

Autocorrelations of squared standardized residuals

NGARCH-M-t

QLB40=2.136

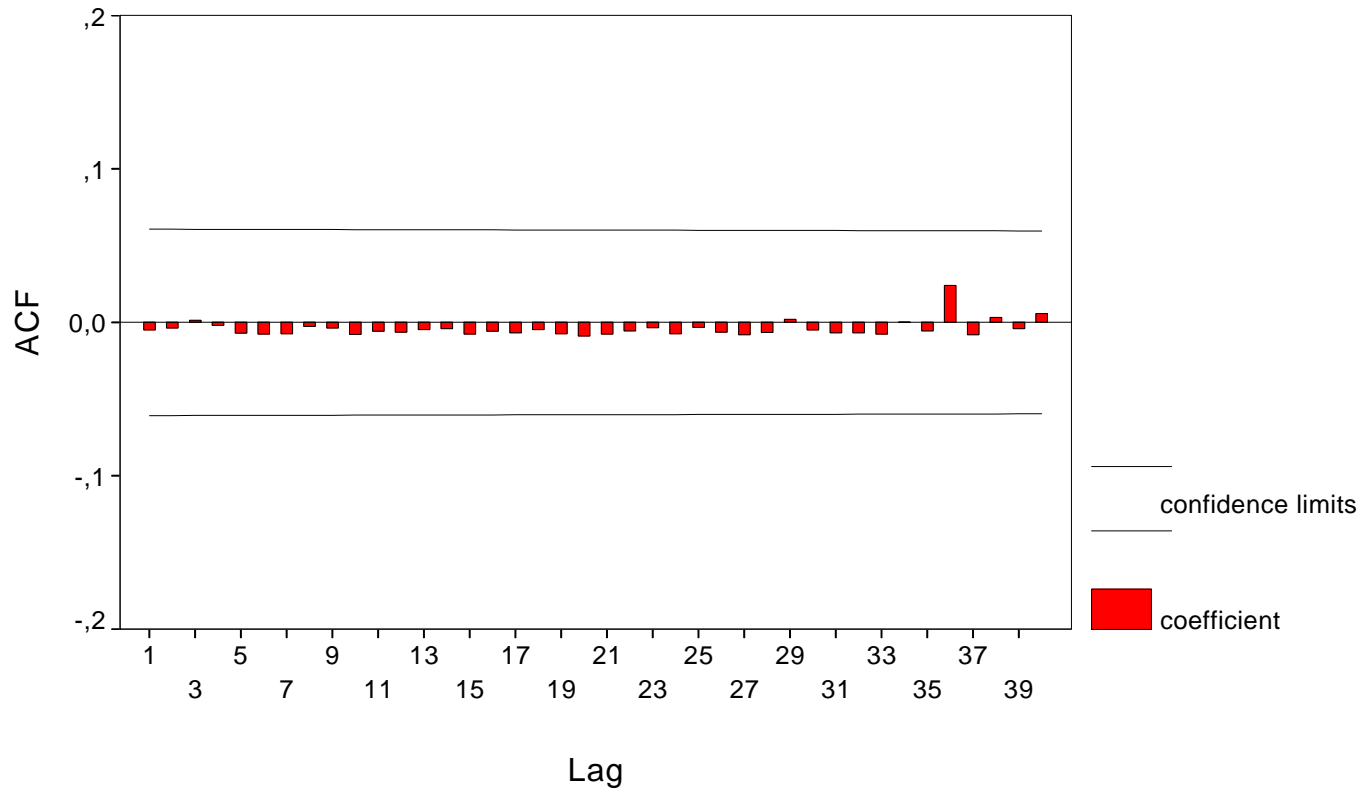


Figure 8