

Homework 6

Ma641 Time Series I

due by class time 6:15pm, Monday July 28, 2008

Please try to submit a hardcopy of the report in class. If you chose the elearn submission option elearn please convert the report to pdf format before submitting.

For this assignment you need follow the instruction in Lecture 5 and install Ox and the G@rch package. As proof of this please hand in the output of the following command:

```
garchOxFit(formula.mean= arma(0,0),formula.var= garch(0,1),series=VECTOR,cond.dist  
= "ged")
```

where VECTOR is any time series that you chose to use.