

6α) Περιγράψτε τις Παράμετρους Στοι
Conditional Variance σ^2

$$\hat{\omega} \text{ βλδ} \quad P(\sigma^2 > 0) = 1 =$$

= Περιγράψτε δεξιόστροφο.

$$7α) \hat{\beta} = C(5) = 0.9479$$

$|\hat{\beta}| < 1 \Rightarrow$ $\beta < 1$ $H_0: \beta = 1$ v.s. $H_1: \beta < 1$
vol. blue

$$t = \frac{\hat{\beta} - 1}{\text{S.E.}(\hat{\beta})} = \frac{0.9479 - 1}{0.01909} \dots \text{Reject } H_0 \text{ if } t < -1.645$$

76) Asymmetry parameters is only one
 $CC4) = -0.095$

78) Yes as P.V. $(t_{CC4}) = 0.000 < 5\%$