|  |  |  |  |
| --- | --- | --- | --- |
|  | *Estimate* | *Std. Error* | *Pr(>|W)* |
| 1 | 0.0437 | 0.02451 | 7.48E-02 |
| $$E\_{t}$$ | 0.0775 | 0.0198 | 9.33E-05 |
| $$E\_{t}^{2}$$ | -0.004528 | 0.0174 | 7.95E-01 |
| $$E\_{t-1}$$ | -0.0400 | 0.0196 | 4.12E-02 |
| $$E\_{t-1}^{2}$$ | 0.0267 | 0.0181 | 1.39E-01 |
| $$E\_{t-1}\*E\_{t}$$ | 0.0312 | 0.0181 | 8.50E-02 |
| $$σ\_{s}^{2}$$ | 0.00521 | 0.000594 | 1.80E-18 |