garch(formula.mean = ribv ~ ar(10), formula.var = ~ garch(1, 1))

Mean Equation: structure(.Data = ribv ~ ar(10), class = "formula")

Conditional Variance Equation: structure(.Data = ~ garch(1, 1), class = "formula")

Conditional Distribution: gaussian

Estimated Coefficients:

	Value	Std.Error	t value	Pr(>|t|)
C	0.00156078	3.241e-004	4.81549	1.530e-006
AR(1)	0.02791960	1.828e-002	1.52730	1.268e-001
AR(2)	-0.03120045	1.736e-002	-1.79717	7.239e-002
AR(3)	-0.01856952	1.693e-002	-1.09698	2.727e-001
AR(4)	-0.03879466	1.781e-002	-2.17861	2.943e-002
AR(5)	-0.02637589	1.685e-002	-1.56554	1.175e-001
AR(6)	0.00159741	1.751e-002	0.09123	9.273e-001
AR(7)	-0.00093239	1.661e-002	-0.05614	9.552e-001
AR(8)	0.01449845	1.718e-002	0.84387	3.988e-001
AR(9)	0.02034934	1.682e-002	1.20957	2.265e-001
AR(10)	0.03697867	1.619e-002	2.28352	2.246e-002
A	0.00001787	2.632e-006	6.78984	1.312e-011
ARCH(1)	0.13069702	8.710e-003	15.00528	0.000e+000
GARCH(1)	0.83700808	1.209e-002	69.24780	0.000e+000

AIC(14) = -17476.54

BIC(14) = -17390.11

Normality Test:

Jarque-Bera	P-value	Shapiro-Wilk	P-value
367.9	0	0.9874	3.066e-017

Ljung-Box test for standardized residuals:

Statistic	P-value	Chi^2-d.f.
5.859	0.923	12

Ljung-Box test for squared standardized residuals:

Statistic	P-value	Chi^2-d.f.
16.25	0.18	12

Lagrange multiplier test:

Lag 1	Lag 2	Lag 3	Lag 4	Lag 5	Lag 6	Lag 7	Lag 8	Lag 9	Lag 10
2.973	0.6975	-0.3888	-0.2776	-1.2	-0.3138	-1.489	-0.6709	0.6235	-0.7425

Lag 11	Lag 12	C
0.4598	-0.05166	0.5026

TR^2	P-value	F-stat	P-value
15.8	0.2008	1.442	0.2538