Default estimation of a GARCH(1,1) model on the Bollerslev and Ghysels data

Package	Parameters and t-ratios							
	μ	$t(\mu)$	α_0	$t(\alpha_0)$	α_1	$t(\alpha_1)$	β_1	$t(\beta_1)$
E-VIEWS	−0.00540	−0.64	0.0096	8.01	0.143	11.09	0.821	53.83
GAUSS-FANPAC	−0.00600	−0.75	0.0110	3.67	0.153	5.67	0.806	23.71
LIMDEP	−0.00619	−0.71	0.0108	3.44	0.153	5.61	0.806	26.73
MATLAB	−0.00619	−0.73	0.0108	8.13	0.153	10.96	0.806	48.67
MICROFIT	−0.00621	−0.73	0.0108	3.78	0.153	5.78	0.806	24.02
SAS	−0.00619	−0.74	0.0108	8.15	0.153	10.97	0.806	48.60
SHAZAM	−0.00613	−0.73	0.0107	5.58	0.154	7.91	0.806	36.96
RATS	−0.00625	−0.71	0.0108	3.76	0.153	5.79	0.806	23.93
TSP	−0.00619	−0.67	0.0108	1.66	0.153	2.86	0.806	11.11