The arch_model Method

Calling the arch_model Method

The time series, whose volatility we wish to analyse

The type of model we are assuming for the mean equation

The type of volatility model we are assuming for the volatility equation

```
model_arch_1 = arch_model(df.returns[1:], mean = "AR", lags = [2,3,6], vol = "ARCH", p = 1, dist = "ged")
results_arch_1 = model_arch_1.fit(update_freq = 5)
results_arch_1.summary()
```

How often we want to get updates on the computational process

The lags we want to include for the mean equation calculations

The ARCH orders of the model

The distribution of the residuals of the mean equation