

HOMework UNIT4

QUESTION I

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Indices in the CRIX family

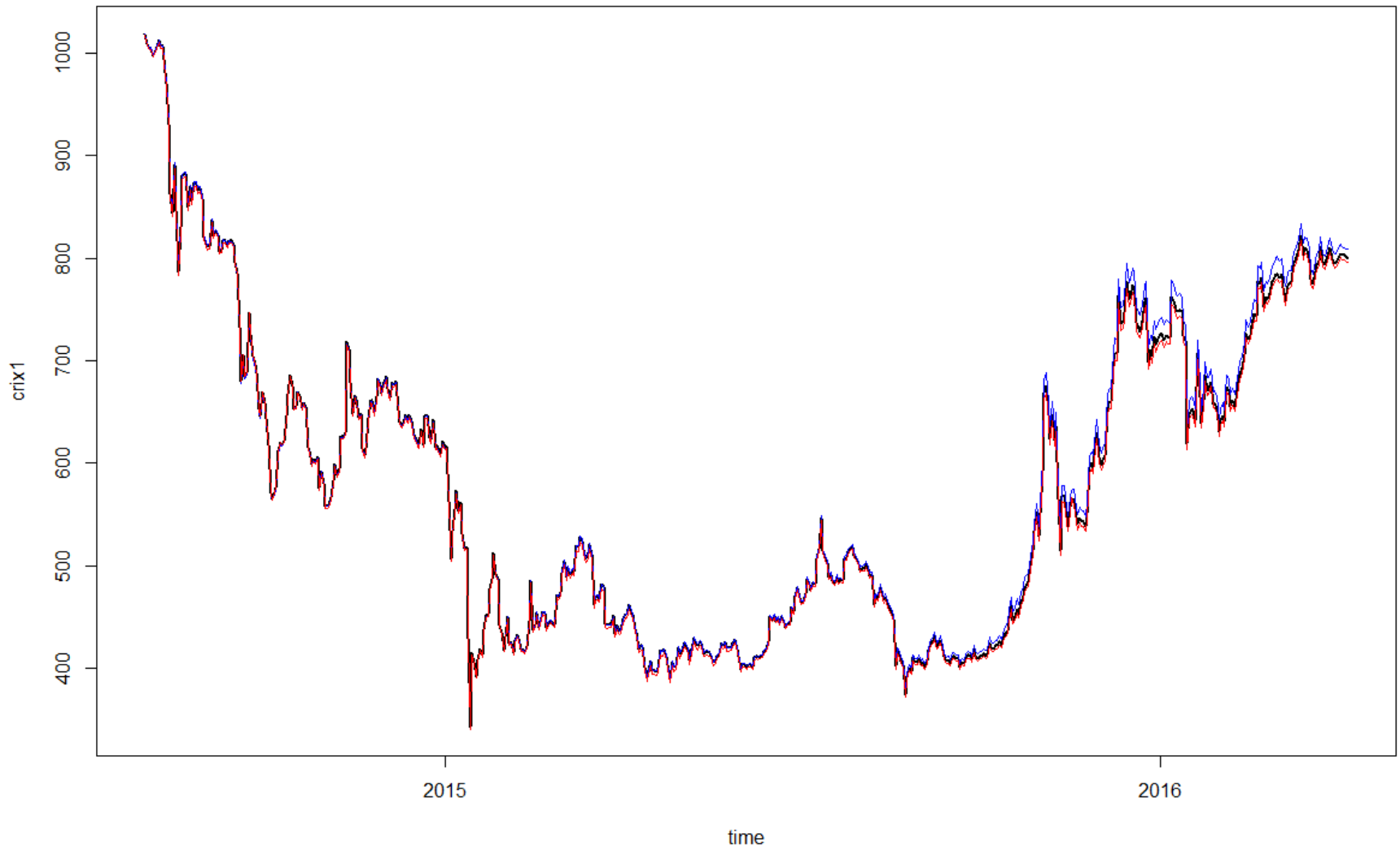


Figure 3: The daily value of indices in the CRIX family from 01/08/2014 to 06/04/2016: CRIX, **ECRIX** and **EFCRIX**.

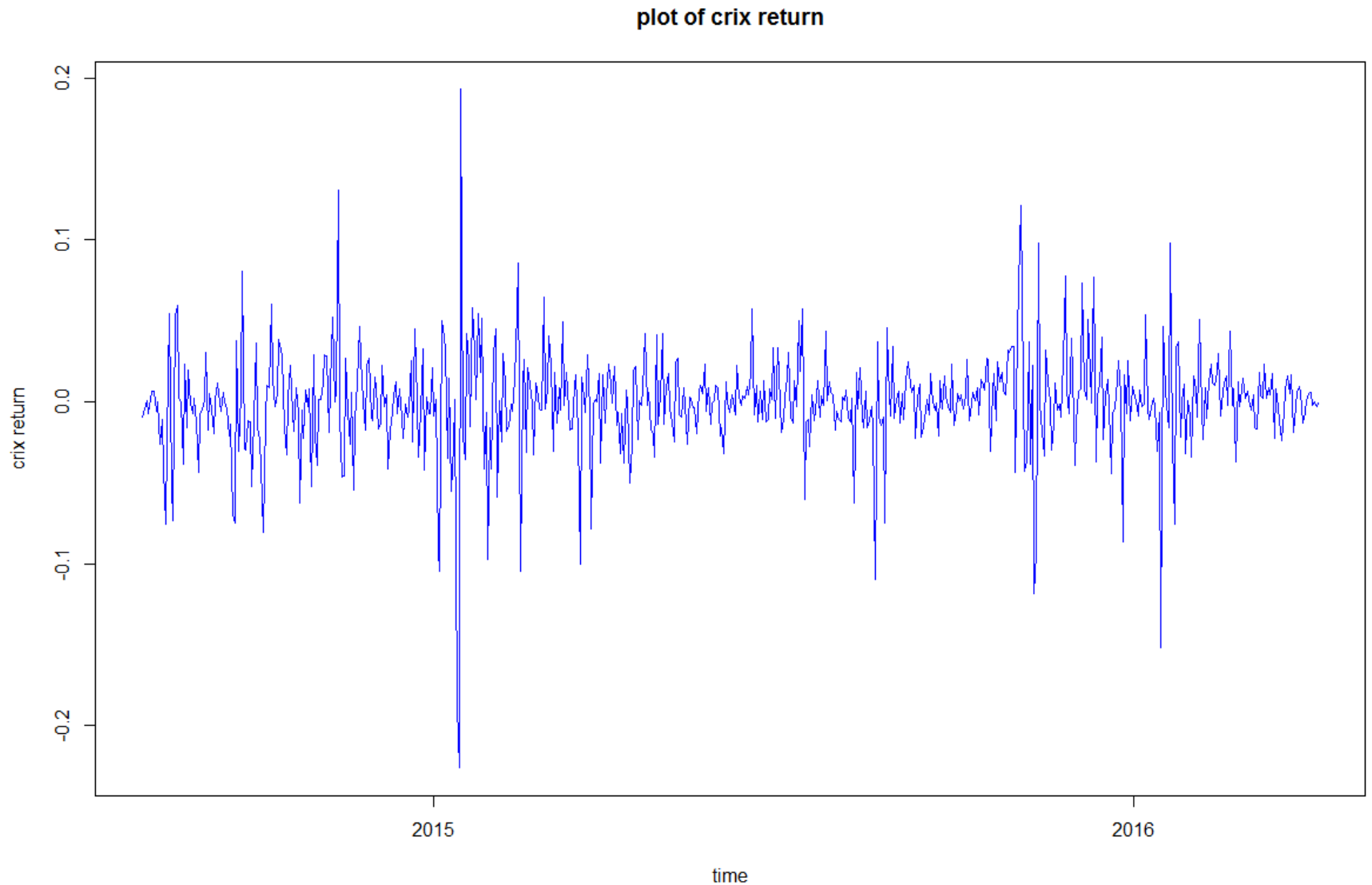


Figure 4: The log returns of CRIX index from 01/08/2014 to 06/04/2016.

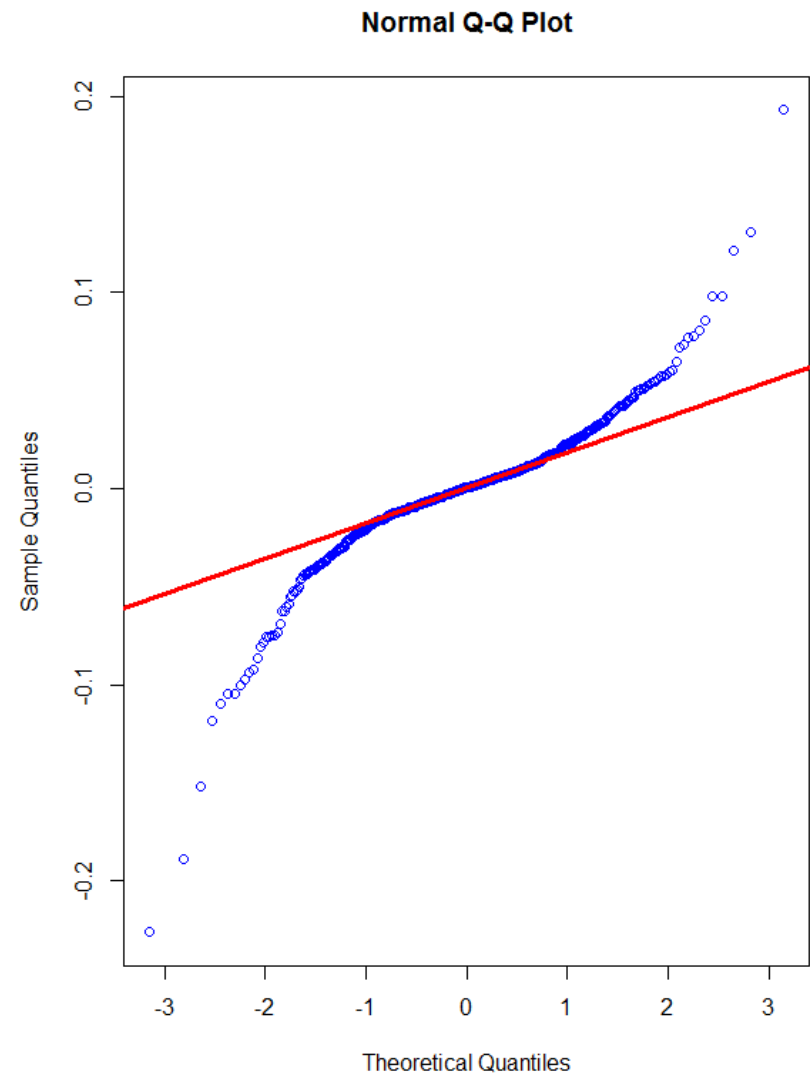
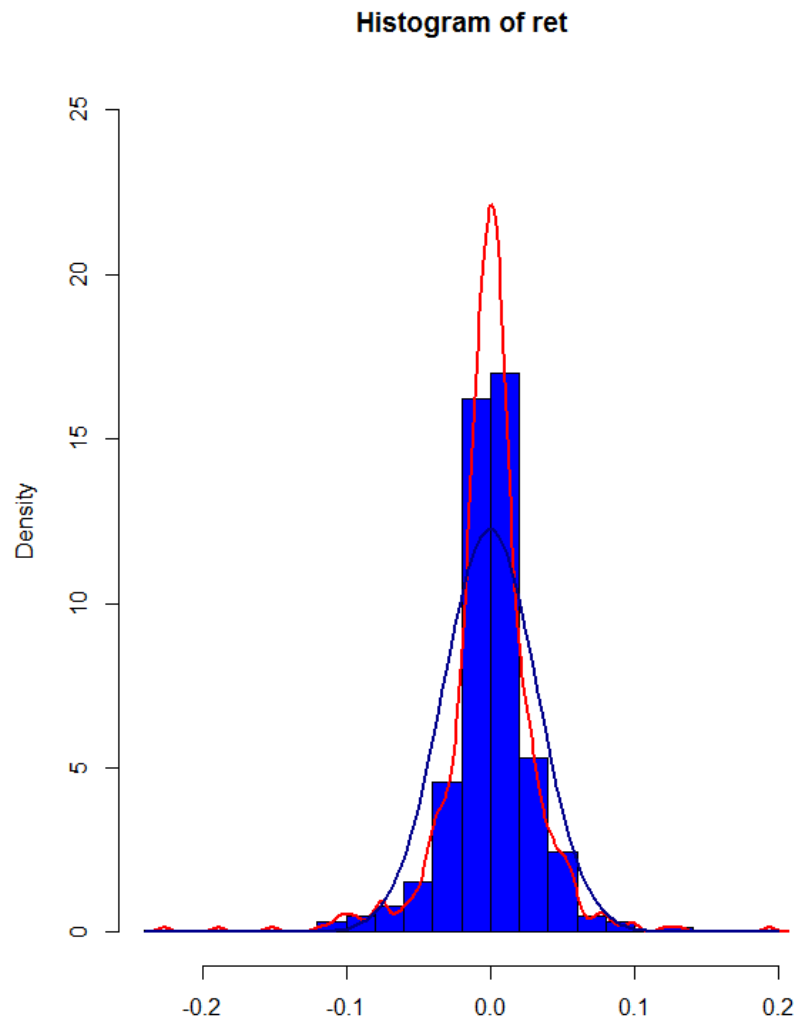


Figure 5: Histogram and QQ plot of CRIX returns from 01/08/2014 to 06/04/2016.

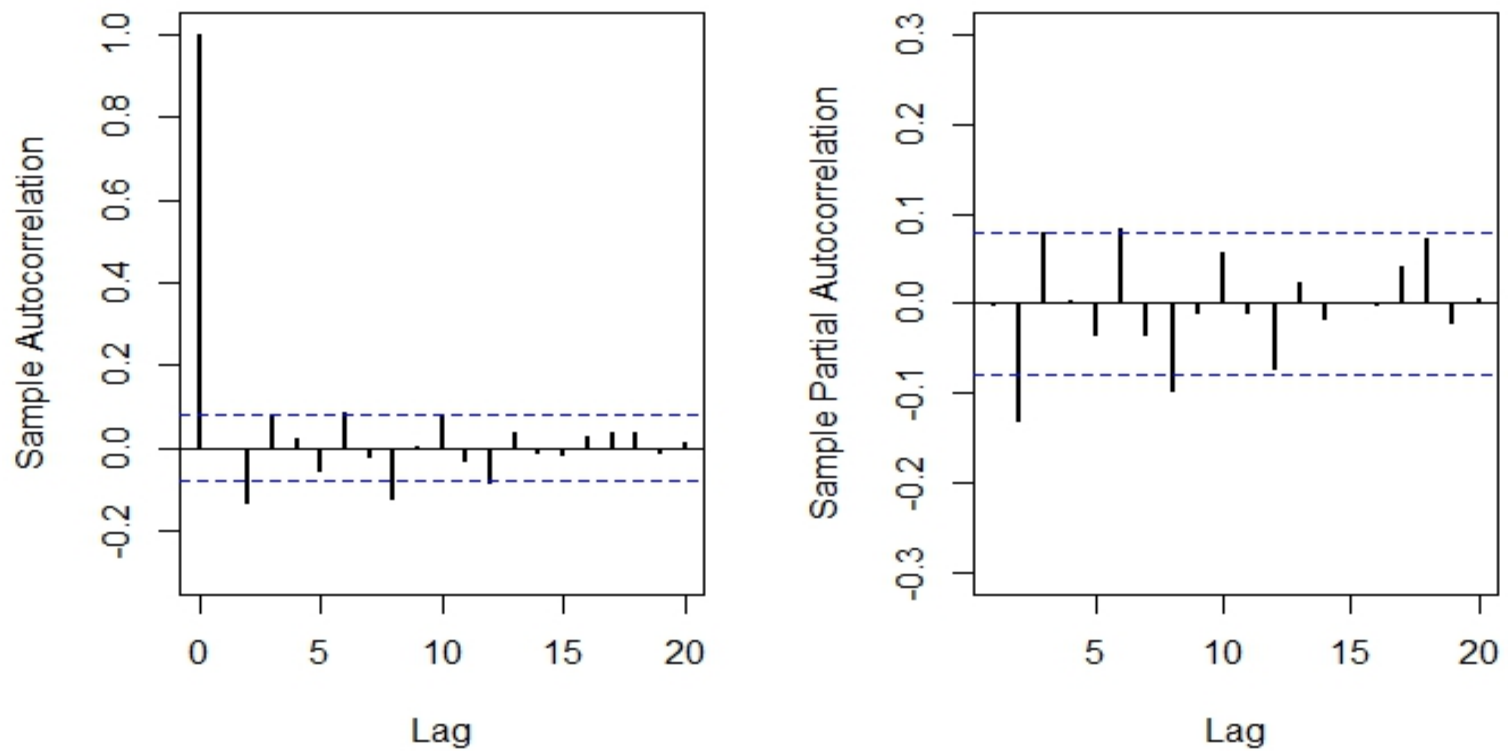


Figure 6: The sample ACF and PACF of CRIX returns from 01/08/2014 to 06/04/2016.