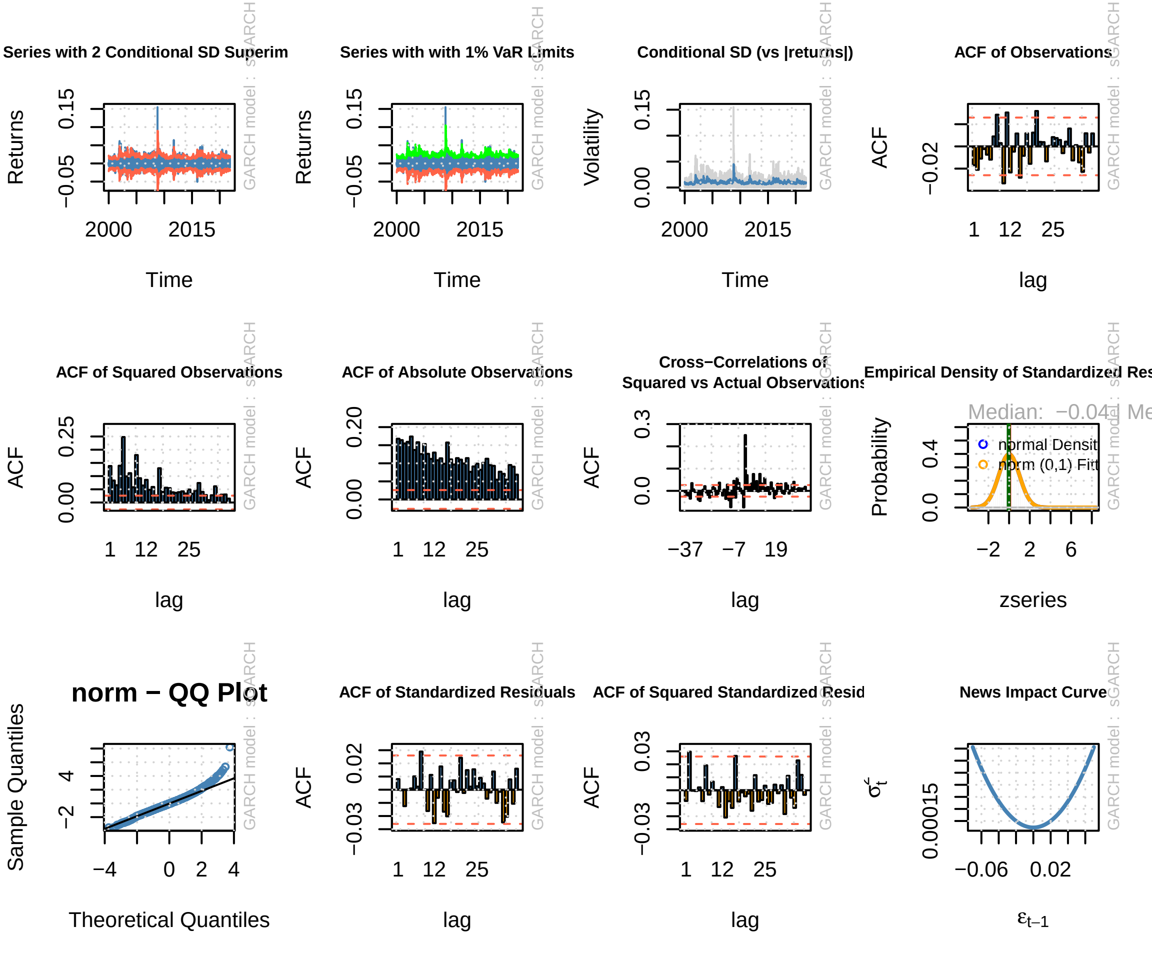
Series with 2 Conditional SD Superim
Returns
Time
Series with with 1% VaR Limits
Returns
Time
Conditional SD (vs |returns|)
Volatility
Time
ACF of Observations
ACF
lag
ACF of Squared Observations
ACF
lag
ACF of Absolute Observations
ACF
lag
Cross−Correlations of
Squared vs Actual Observations
ACF
lag
Empirical Density of Standardized Res
Median: −0.04 | Me
normal Densit
norm (0,1) Fitt
Probability
zseries
norm − QQ Plot
Sample Quantiles
Theoretical Quantiles
ACF of Standardized Residuals
ACF
lag
ACF of Squared Standardized Resid
ACF
lag
News Impact Curve
σ_t^2
ε_{t-1}
GARCH model : sGARCH