Forecast Validation: Models vs Actuals
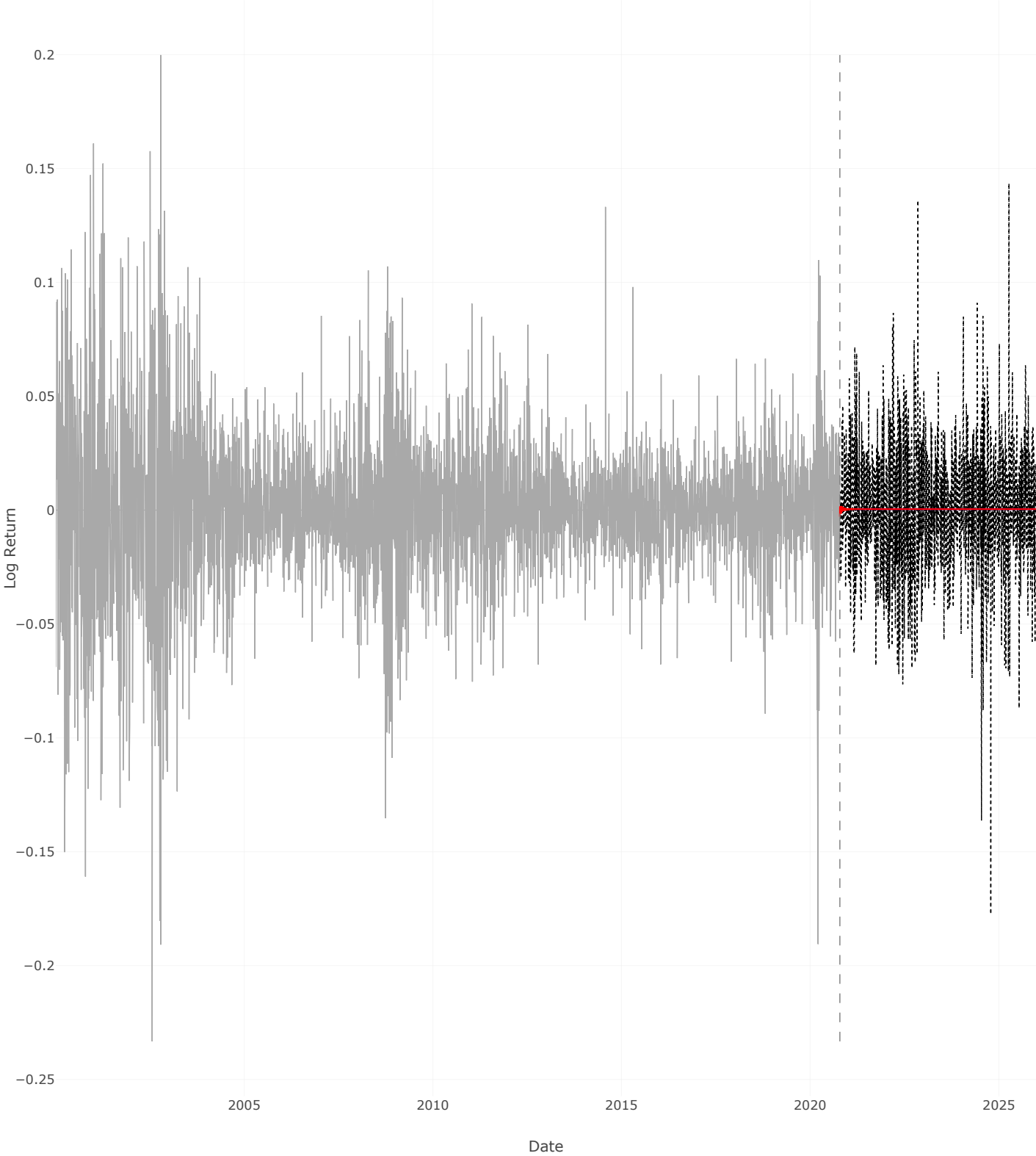
Log Return

Date

Train (80%) ····· Actual Test Data (20%) —— Forecast ARMA(1,1) —— Forecast ARMA(3,3)