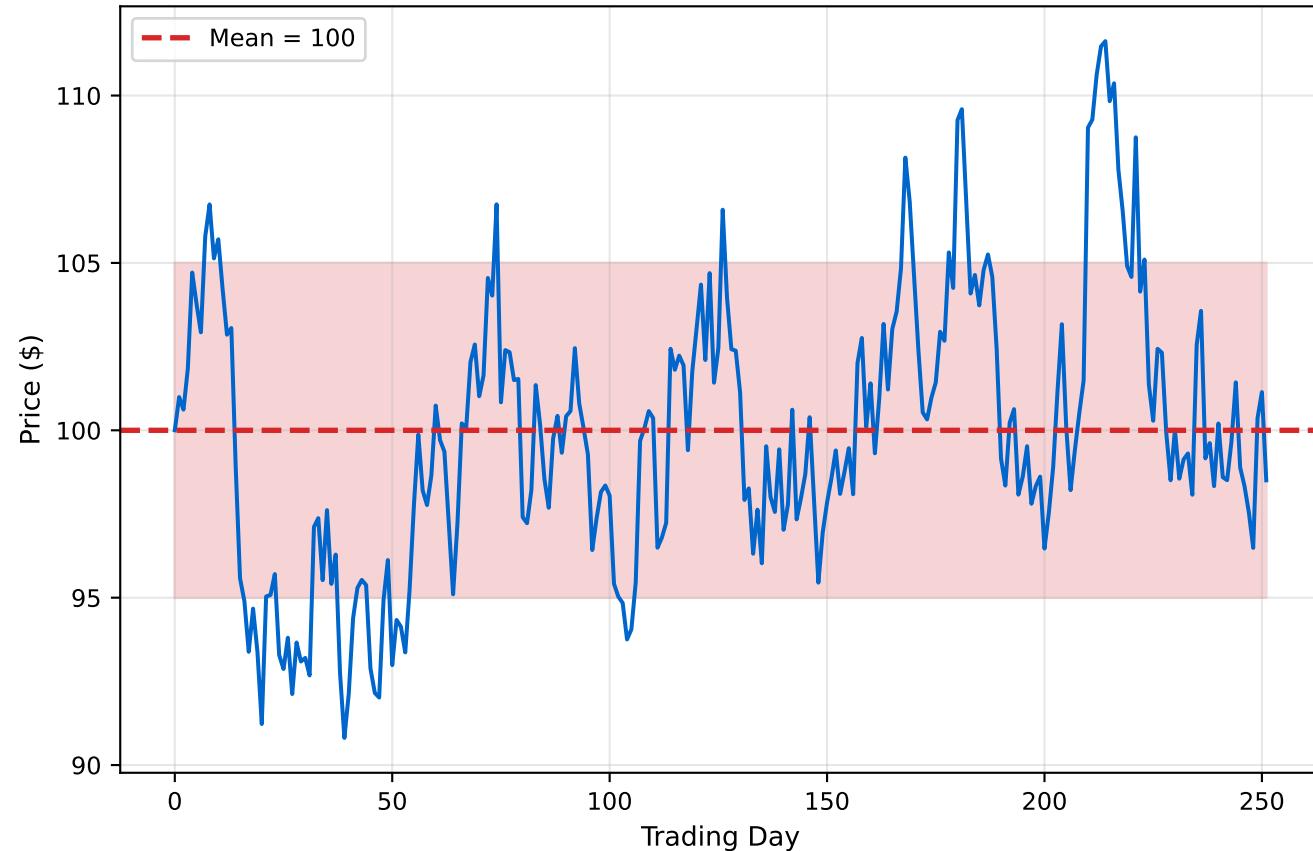
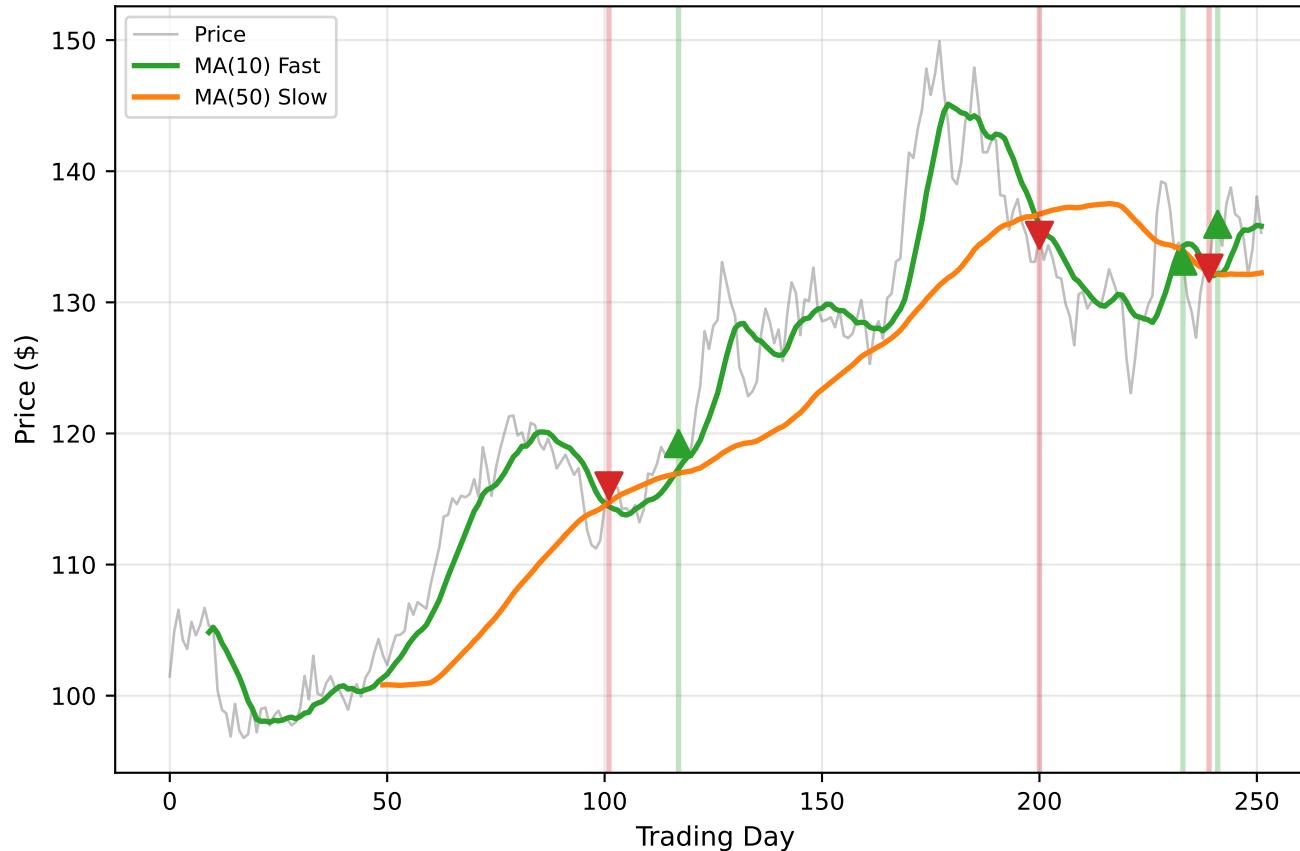


Common Time Series Patterns in Finance

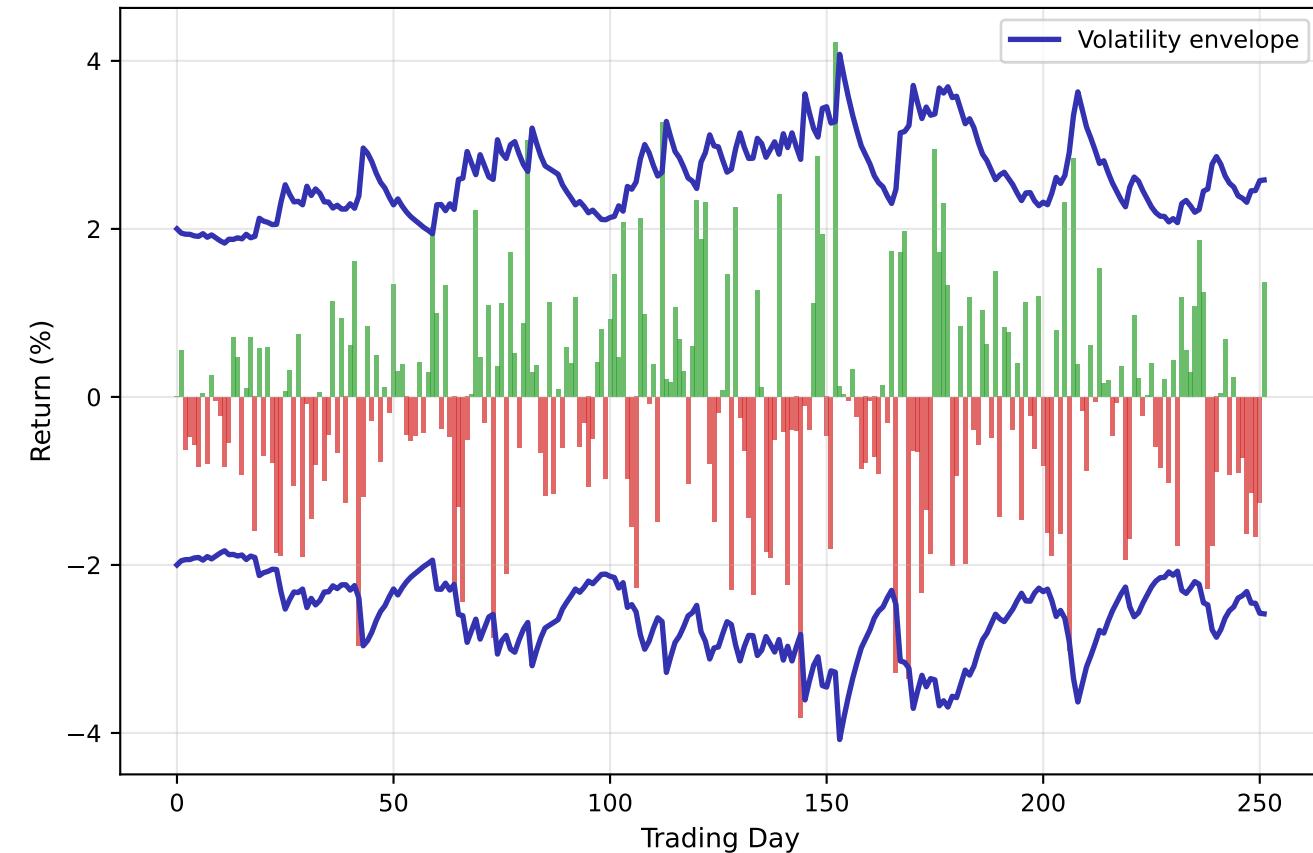
Mean Reversion: Price returns to average



Momentum: Trend following with MA crossover



Volatility Clustering: High vol follows high vol



Regime Changes: Different market conditions

