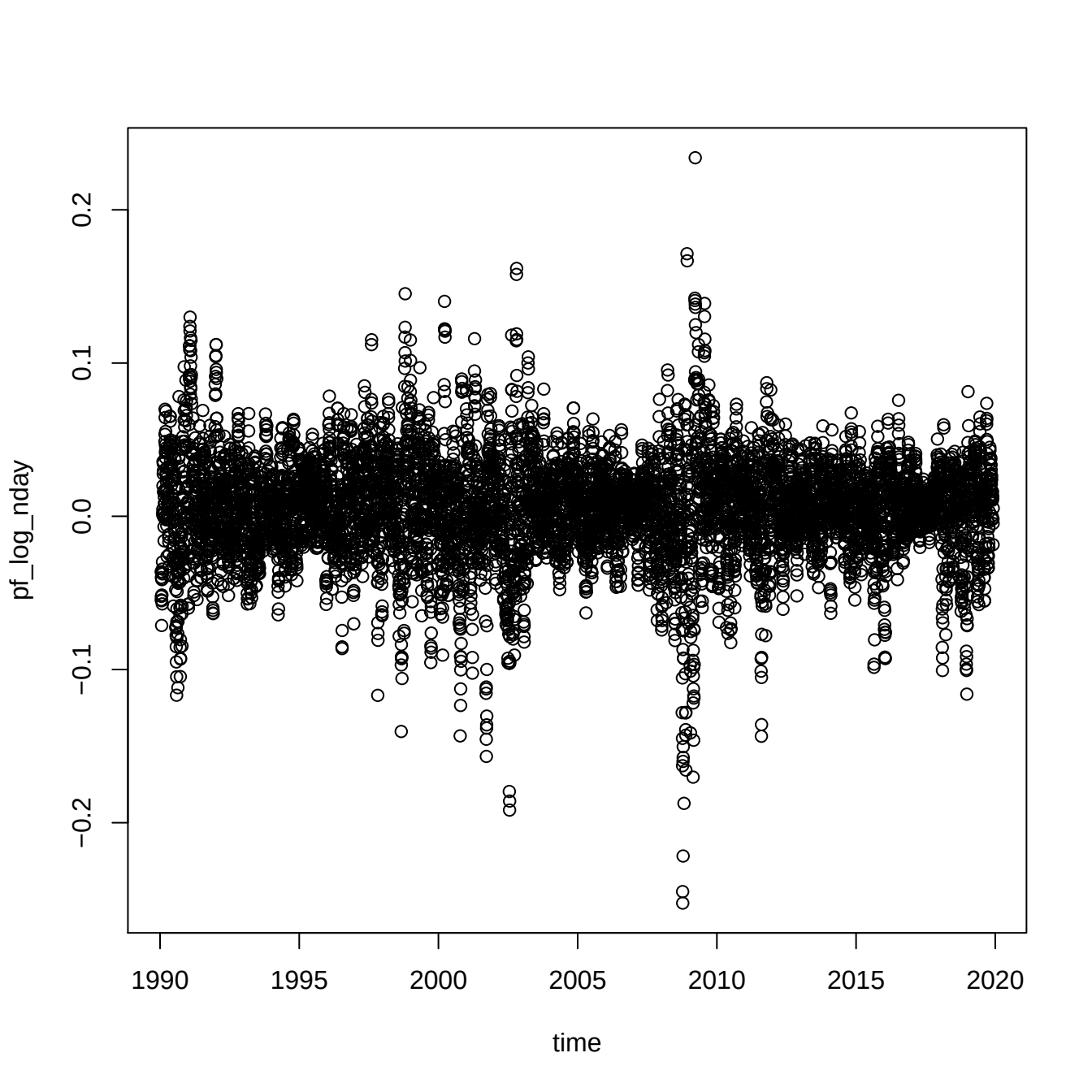
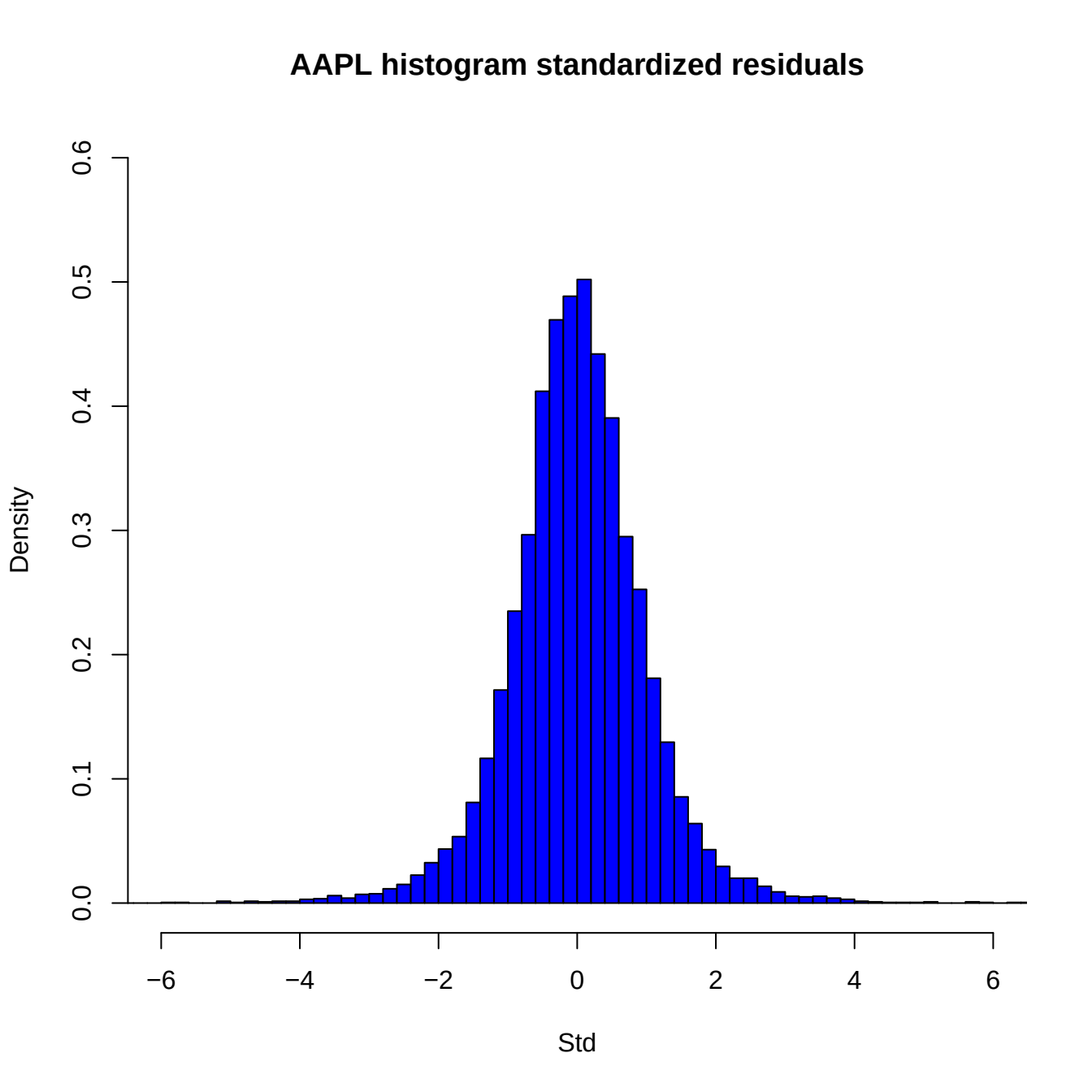
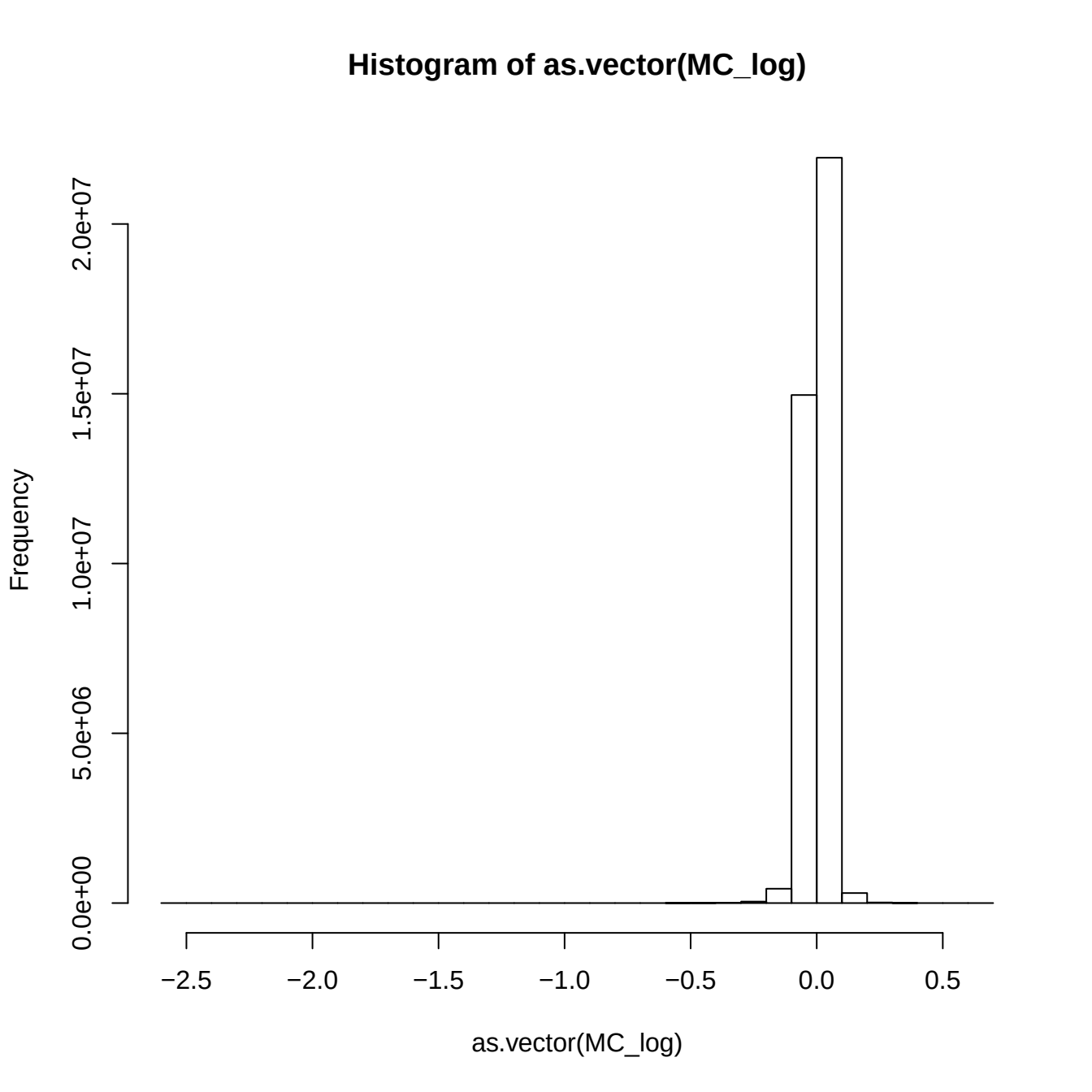
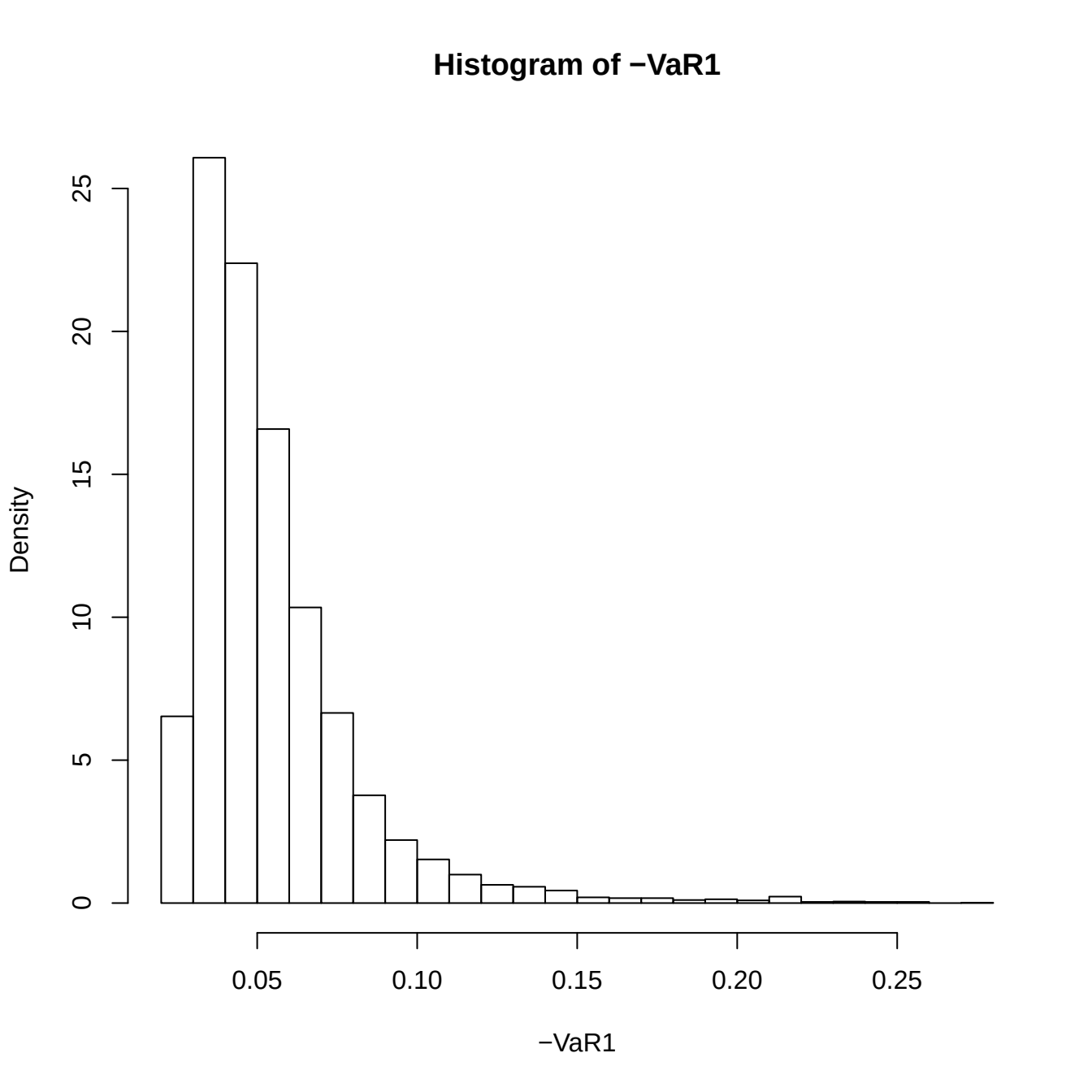
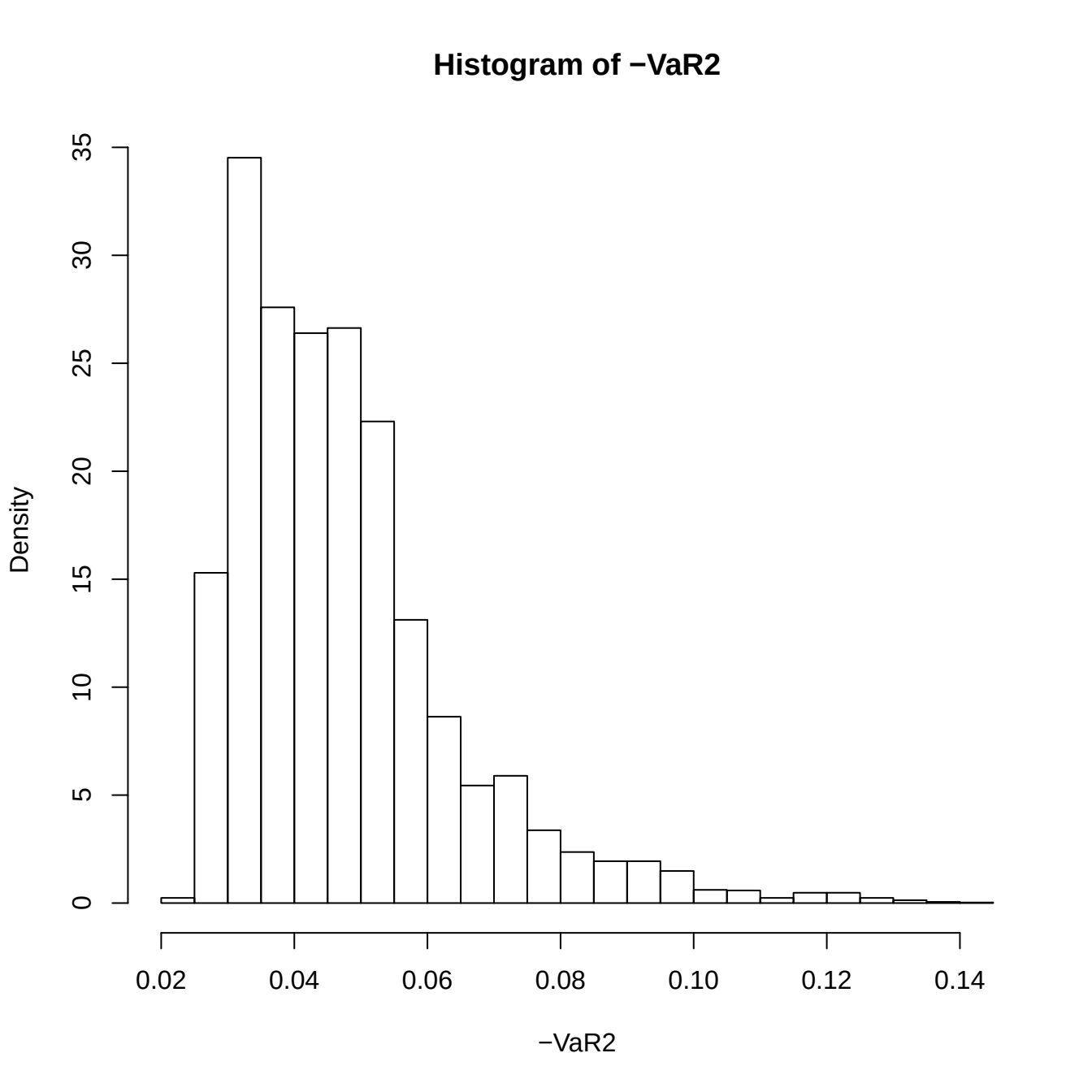

pf_log_nday
0.2
0.1
0.0
−0.1
−0.2
1990
1995
2000
2005
2010
2015
2020
time


AAPL histogram standardized residuals
Density
0.0
0.1
0.2
0.3
0.4
0.5
0.6
−6
−4
−2
0
2
4
6
Std


Histogram of as.vector(MC_log)
Frequency
0.0e+00
5.0e+06
1.0e+07
1.5e+07
2.0e+07
−2.5
−2.0
−1.5
−1.0
−0.5
0.0
0.5
as.vector(MC_log)


Histogram of −VaR1
Density
0
5
10
15
20
25
0.05
0.10
0.15
0.20
0.25
−VaR1


Histogram of −VaR2
Density
0
5
10
15
20
25
30
35
0.02
0.04
0.06
0.08
0.10
0.12
0.14
−VaR2