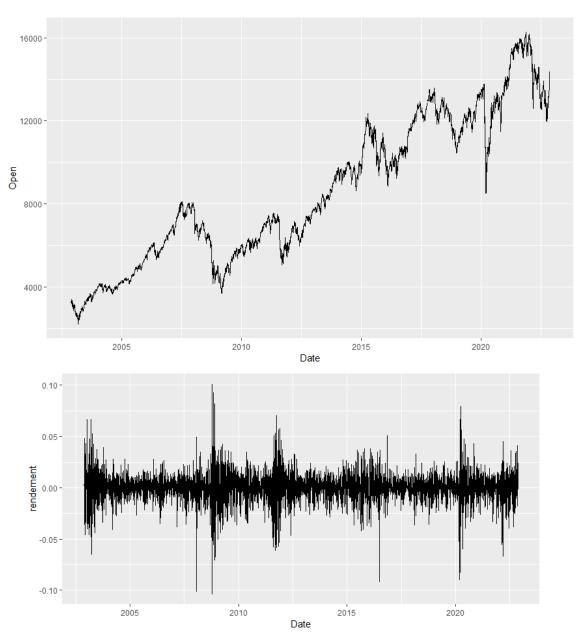
Statapp - Série temporelle

R&G

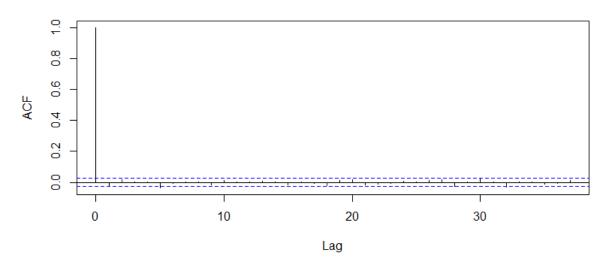
December 2022

1 Prix et rendements - DAX

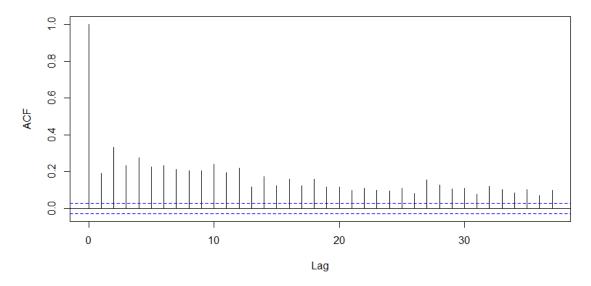


2 Auto-corrélation

Series na.omit(DAX\$rendement)



Series na.omit((DAX\$rend_car))



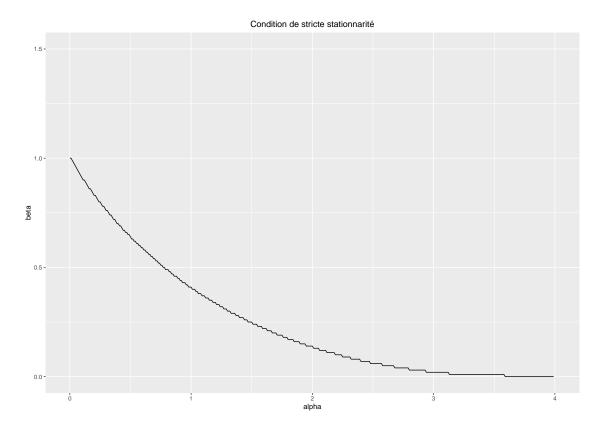


Figure 1: Condition de stricte station

3 Simulation