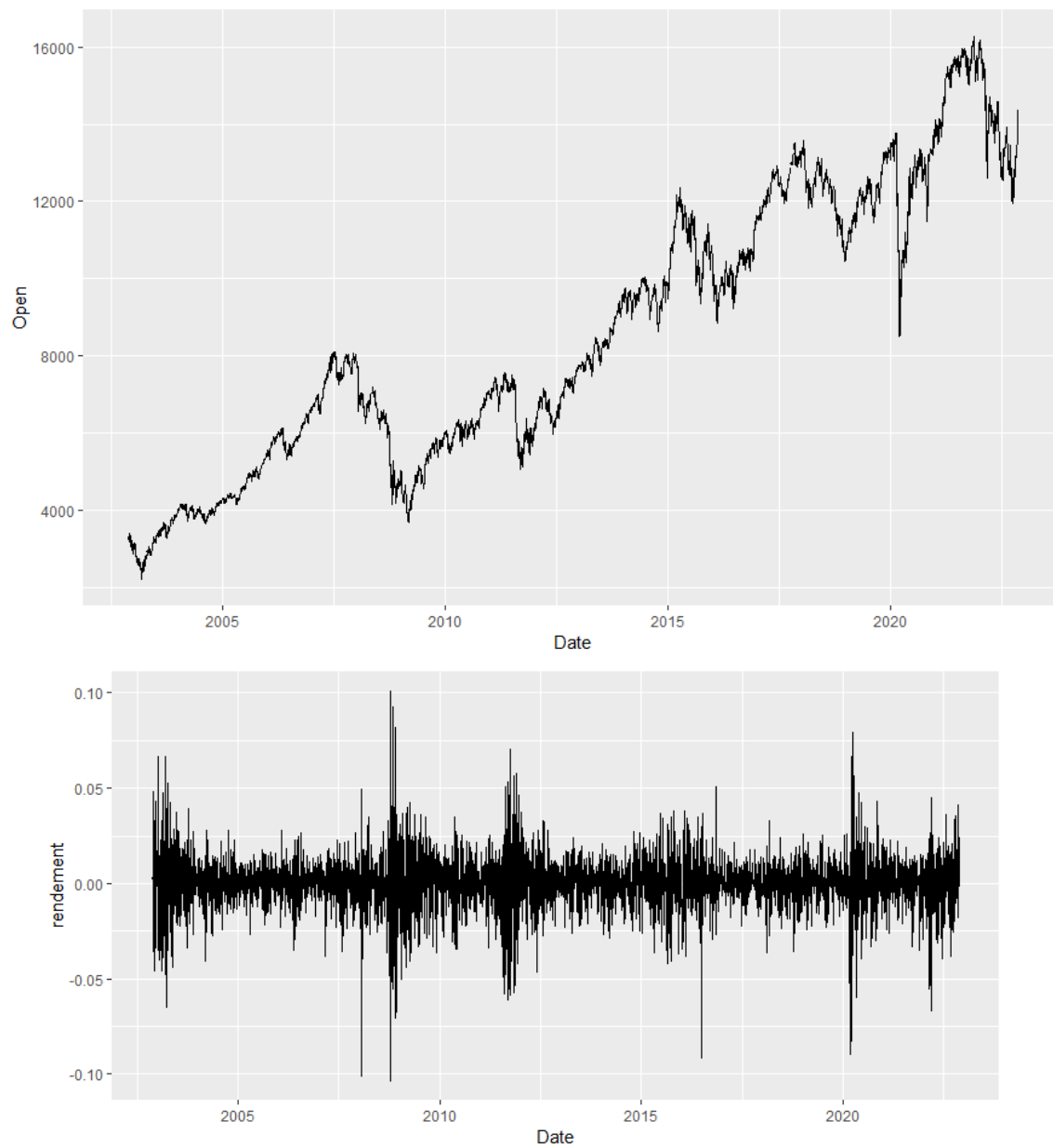


Statapp - Série temporelle

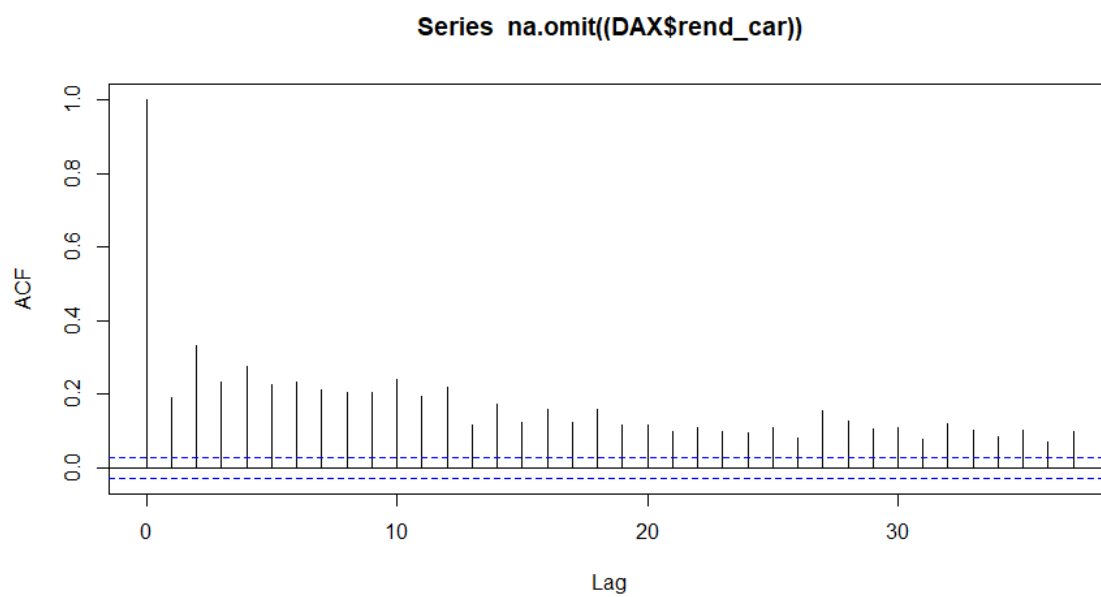
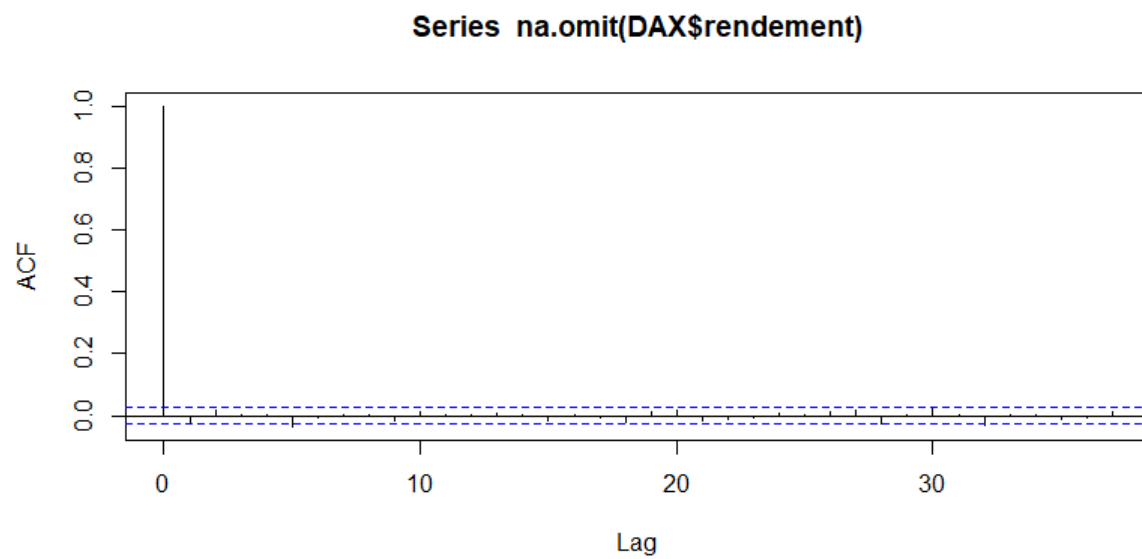
R&G

December 2022

1 Prix et rendements - DAX



2 Auto-corrélation



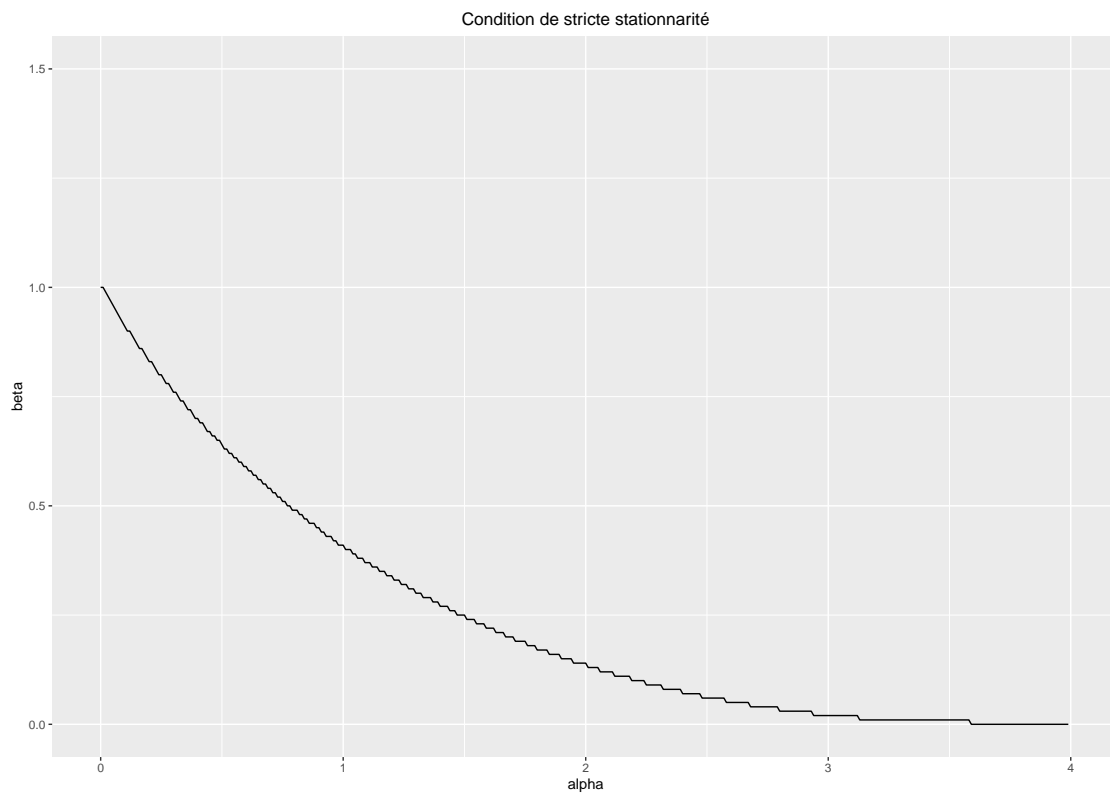


Figure 1: Condition de stricte station

3 Simulation