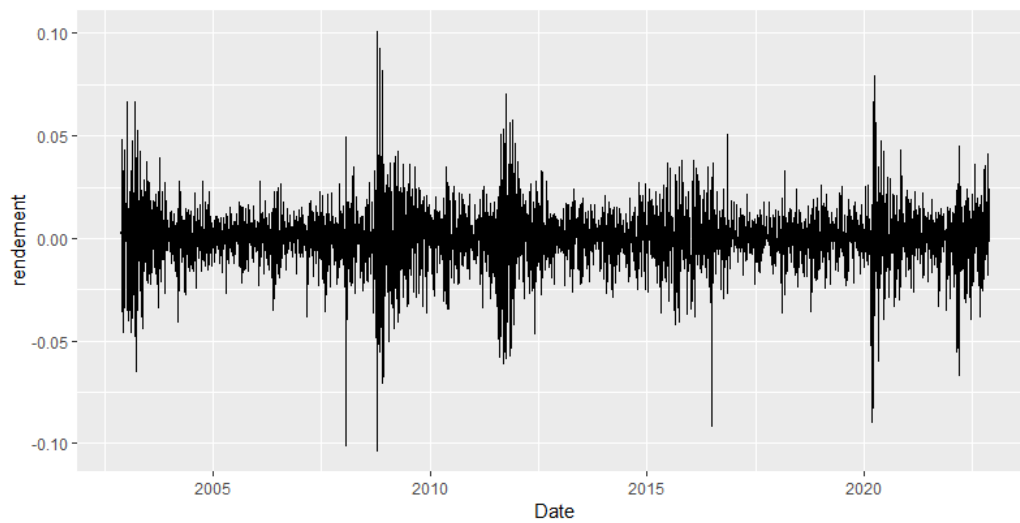


Statapp - Série temporelle

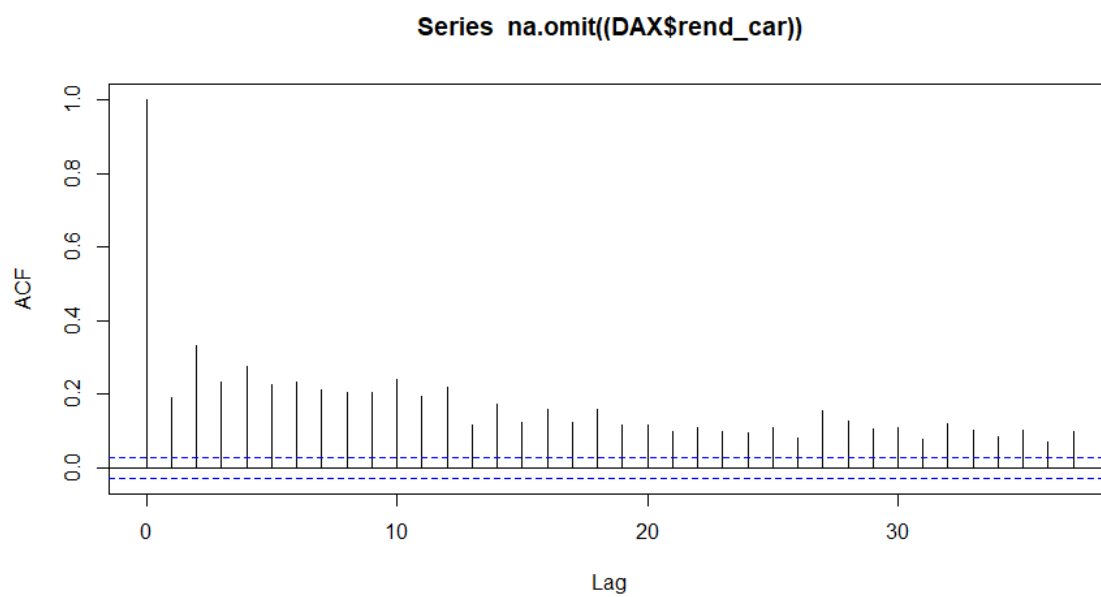
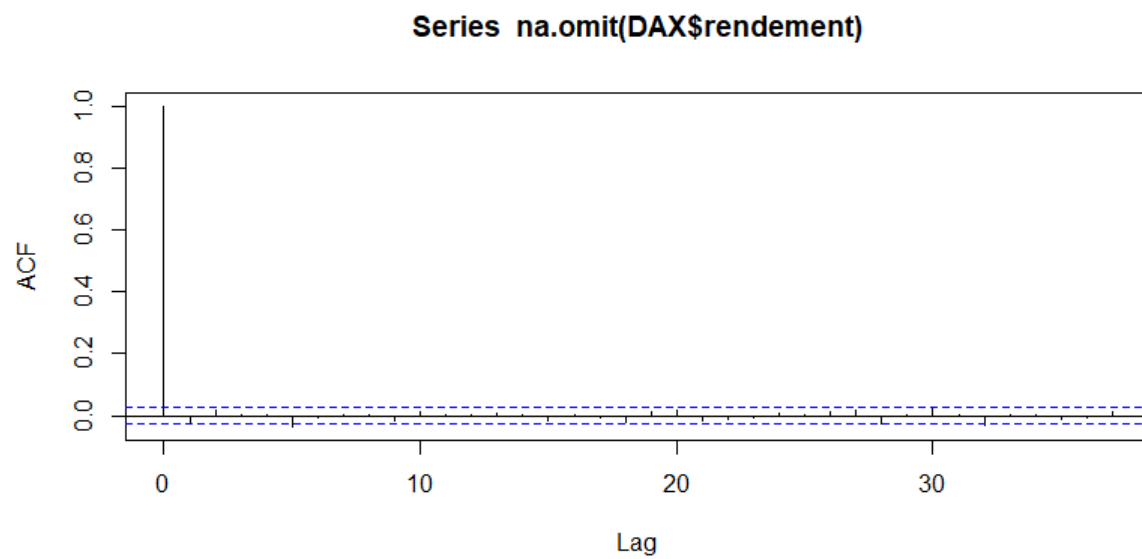
Aujoux, Duverger, Geist, Ruelland

December 2022

1 Prix et rendements - DAX



2 Auto-corrélation



3 Simulation

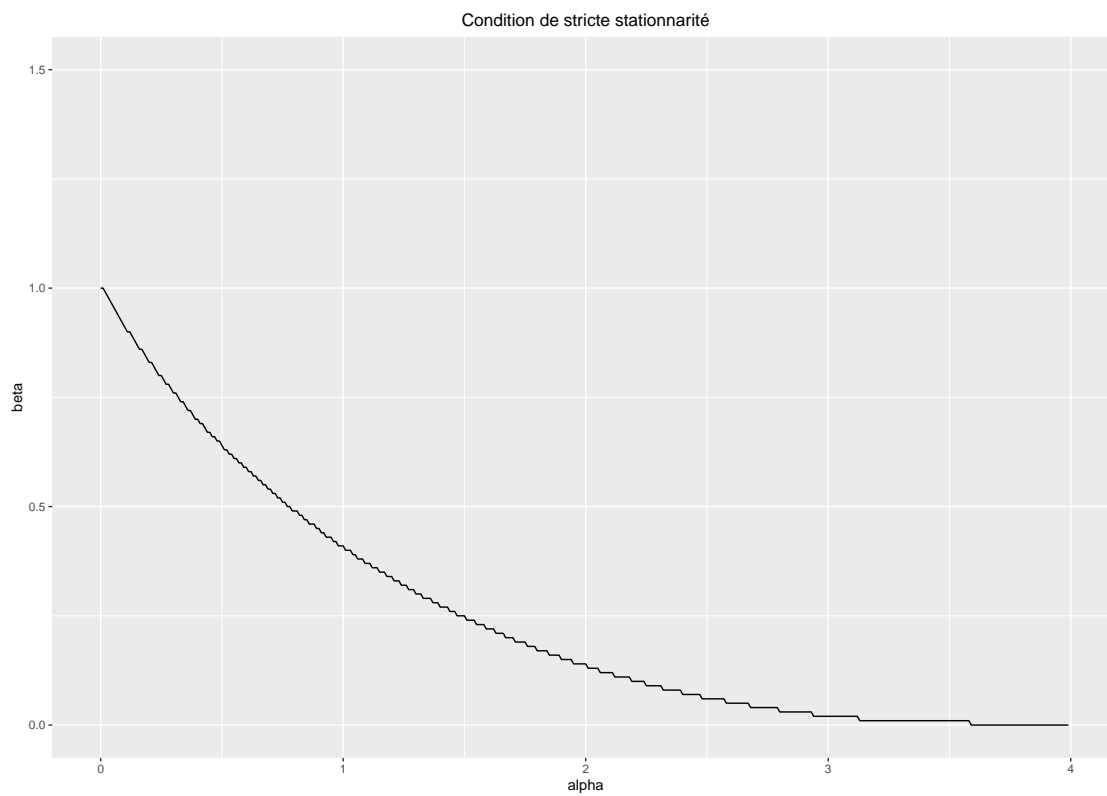


Figure 1: Condition de stricte station