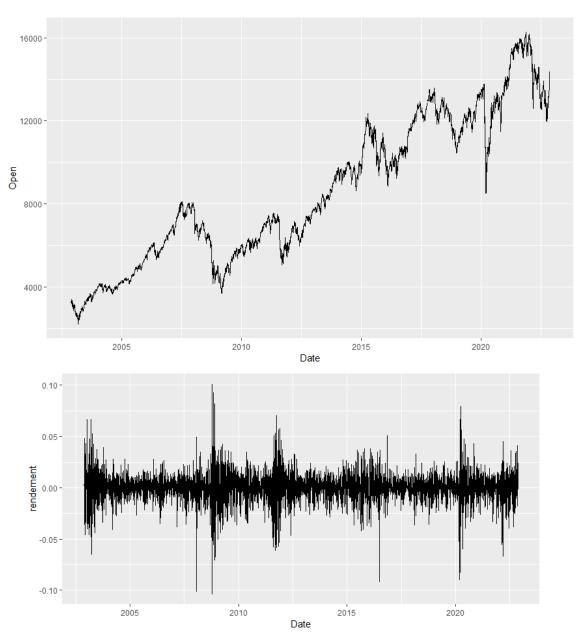
Statapp - Série temporelle

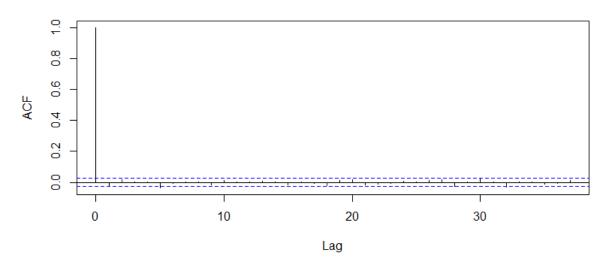
Aujoux, Duverger, Geist, Ruelland
 December 2022

1 Prix et rendements - DAX

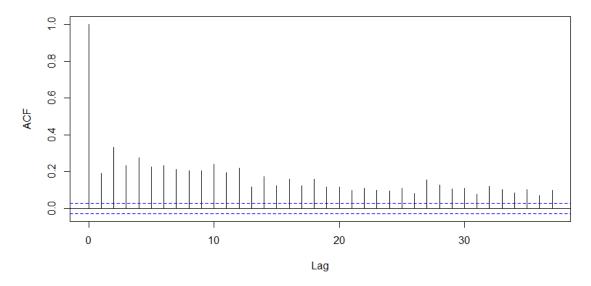


2 Auto-corrélation

Series na.omit(DAX\$rendement)



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



3 Simulation

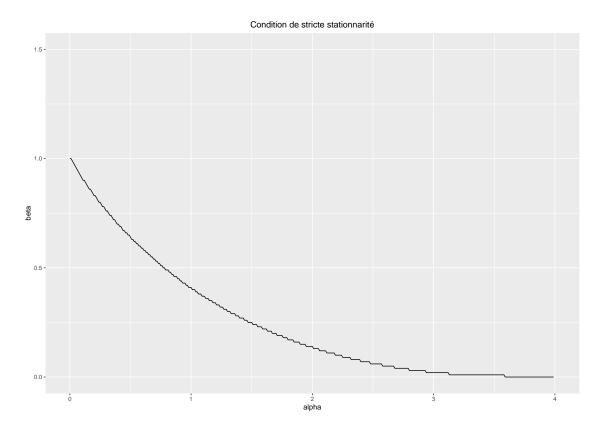


Figure 1: Condition de stricte station