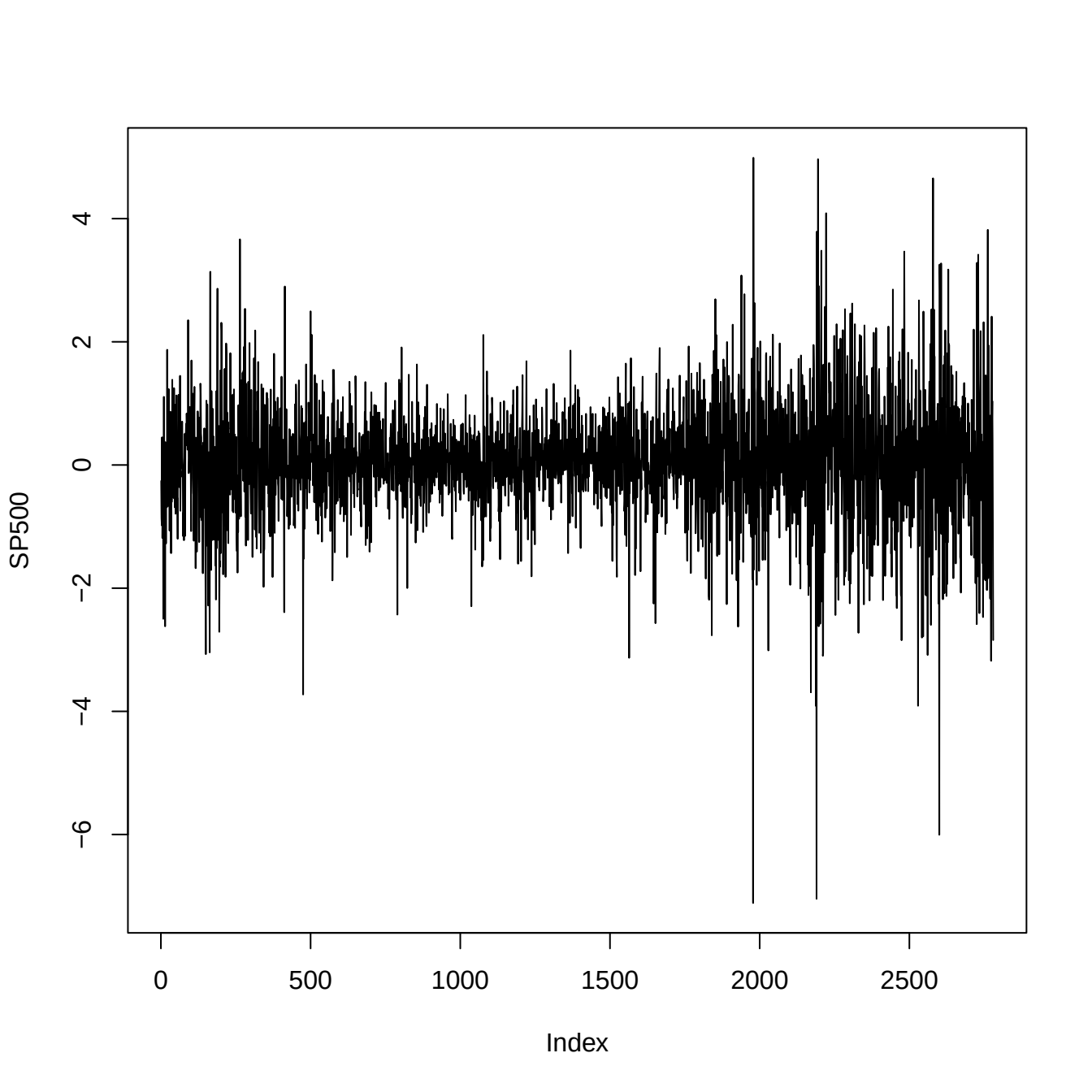
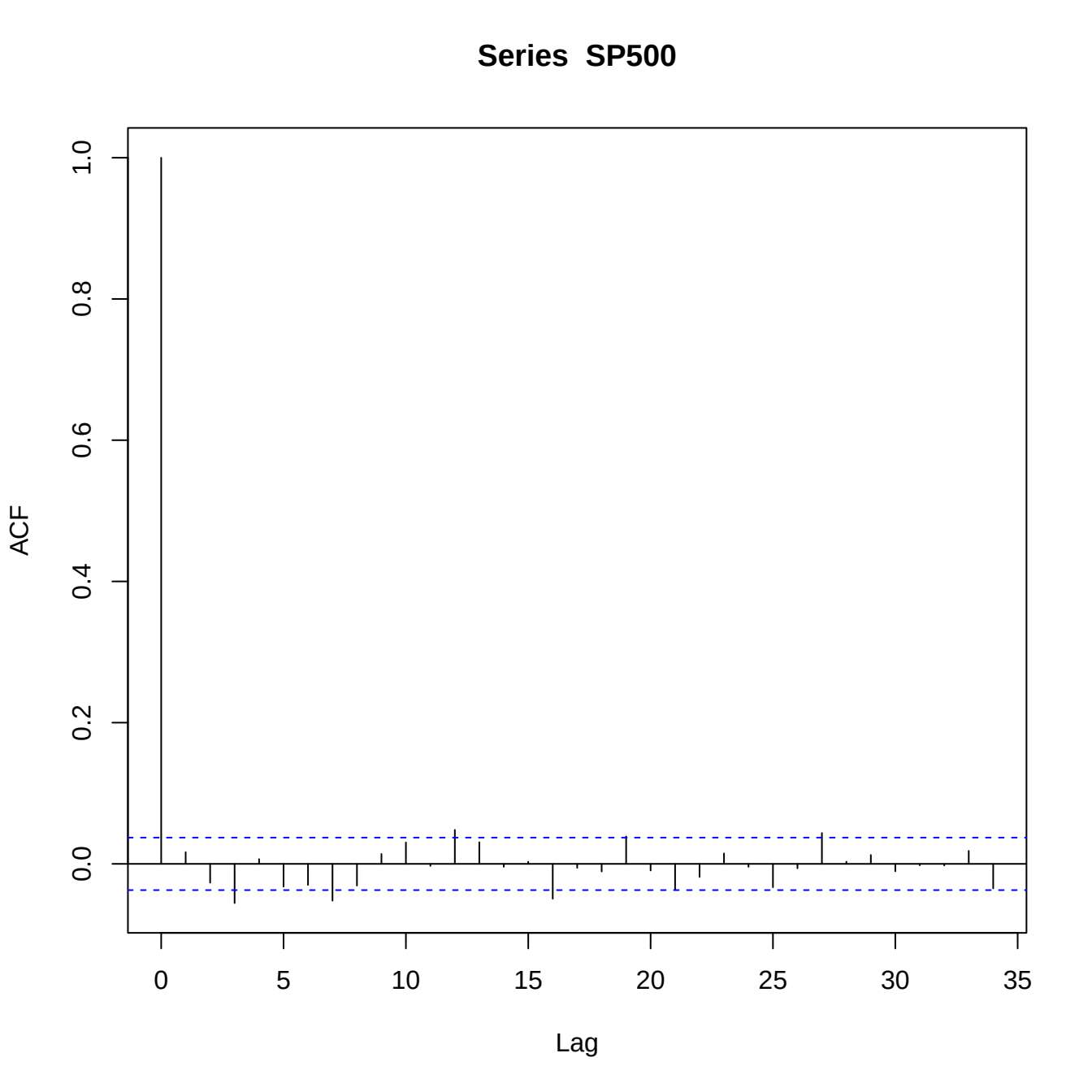
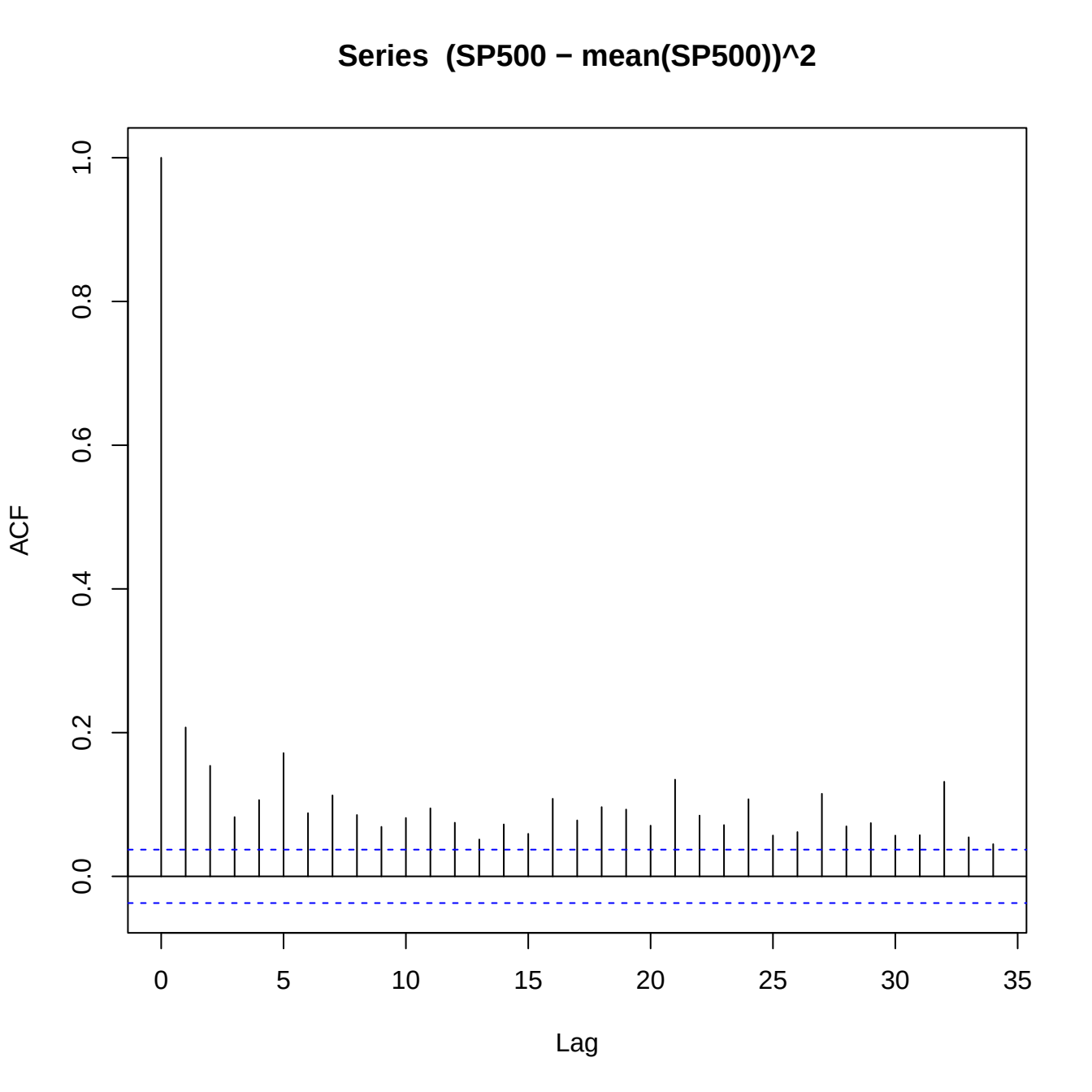
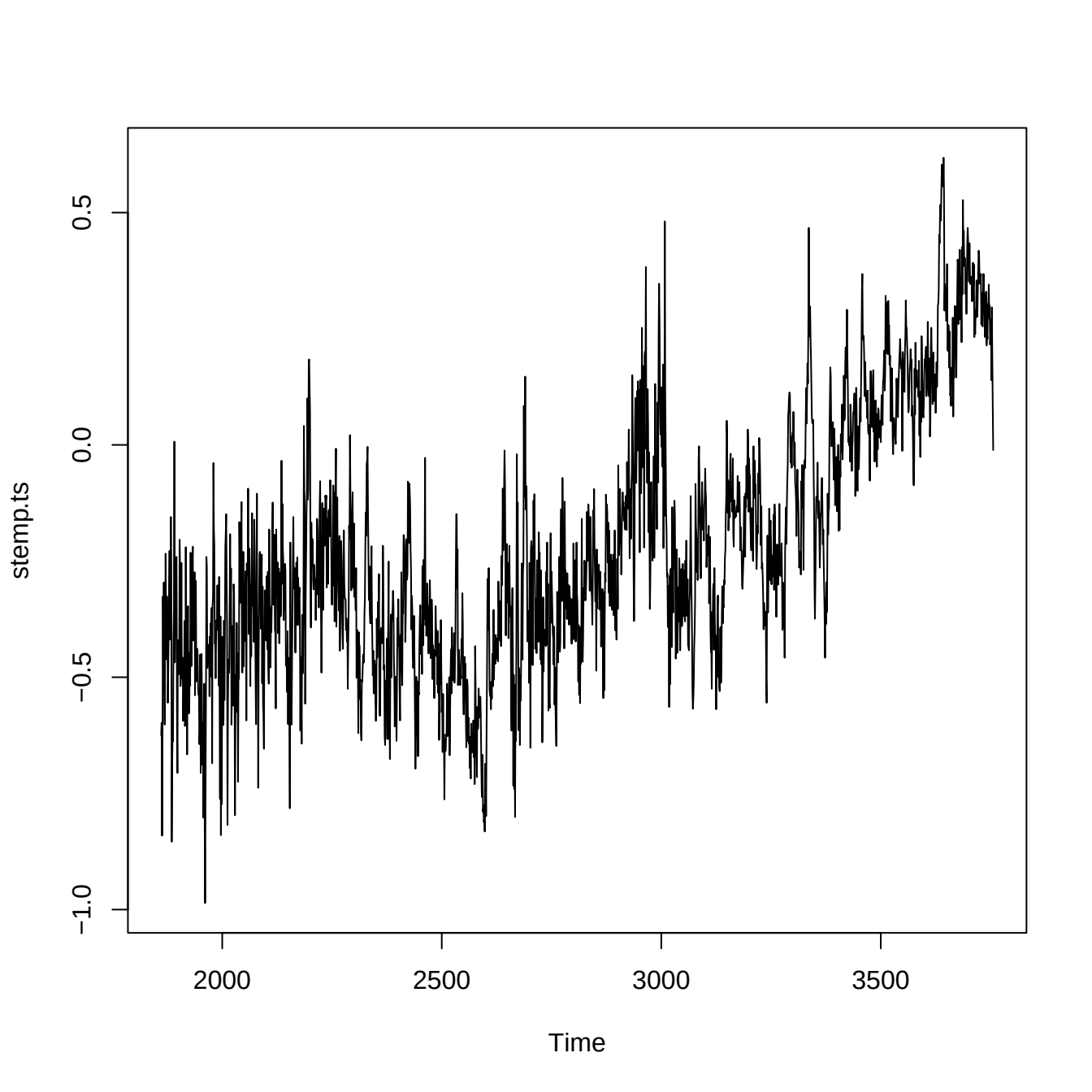
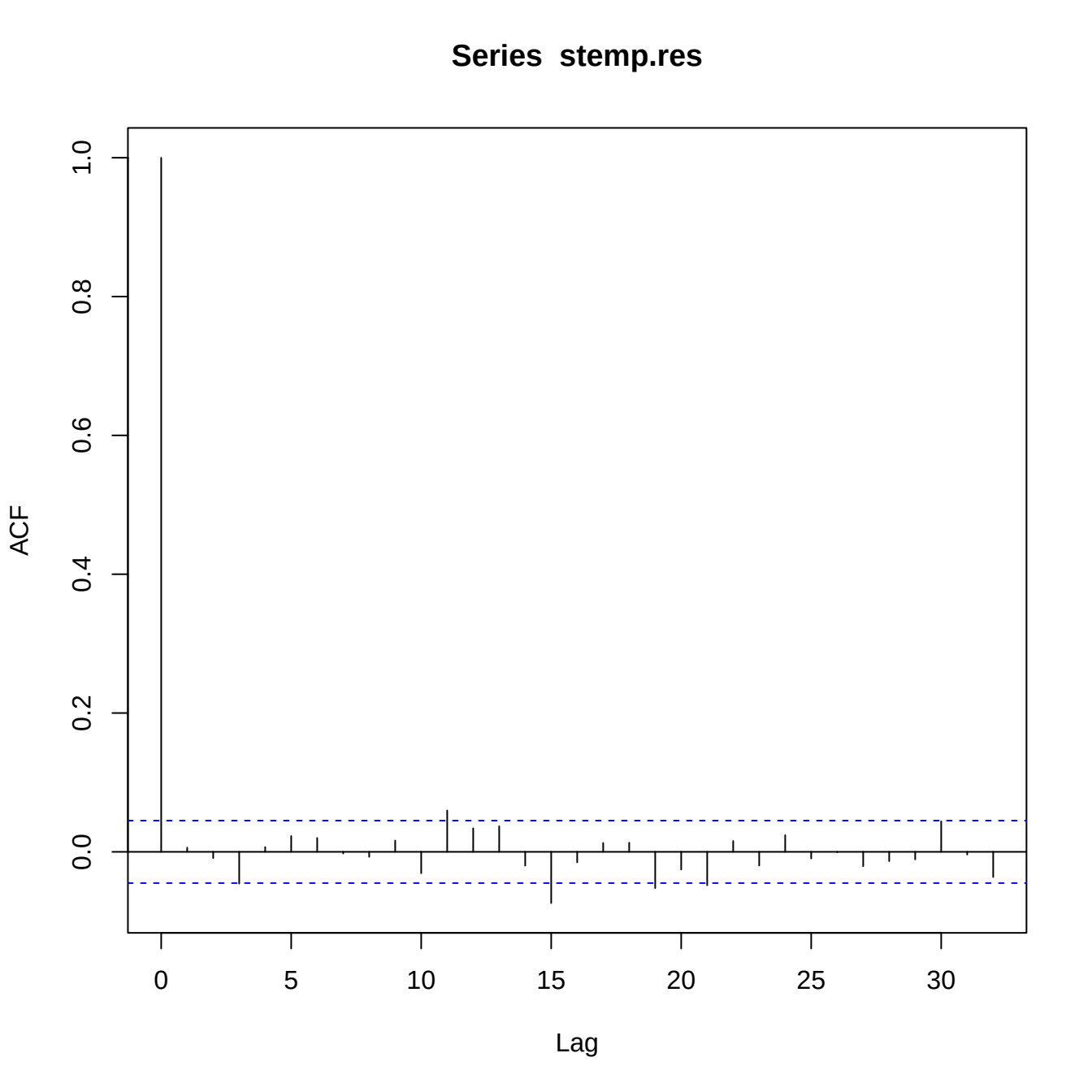
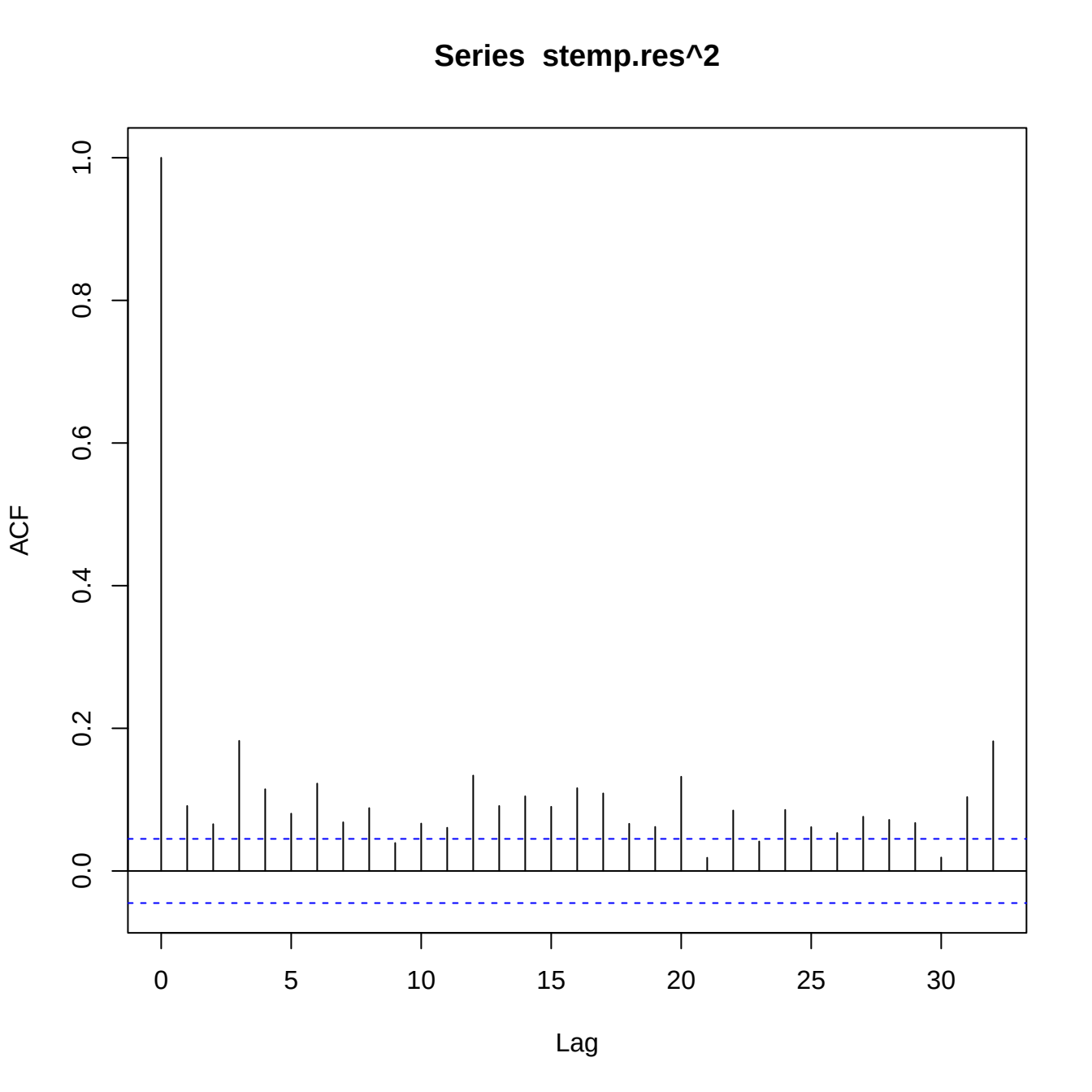

SP500
4
2
0
−2
−4
−6
0
500
1000
1500
2000
2500
Index

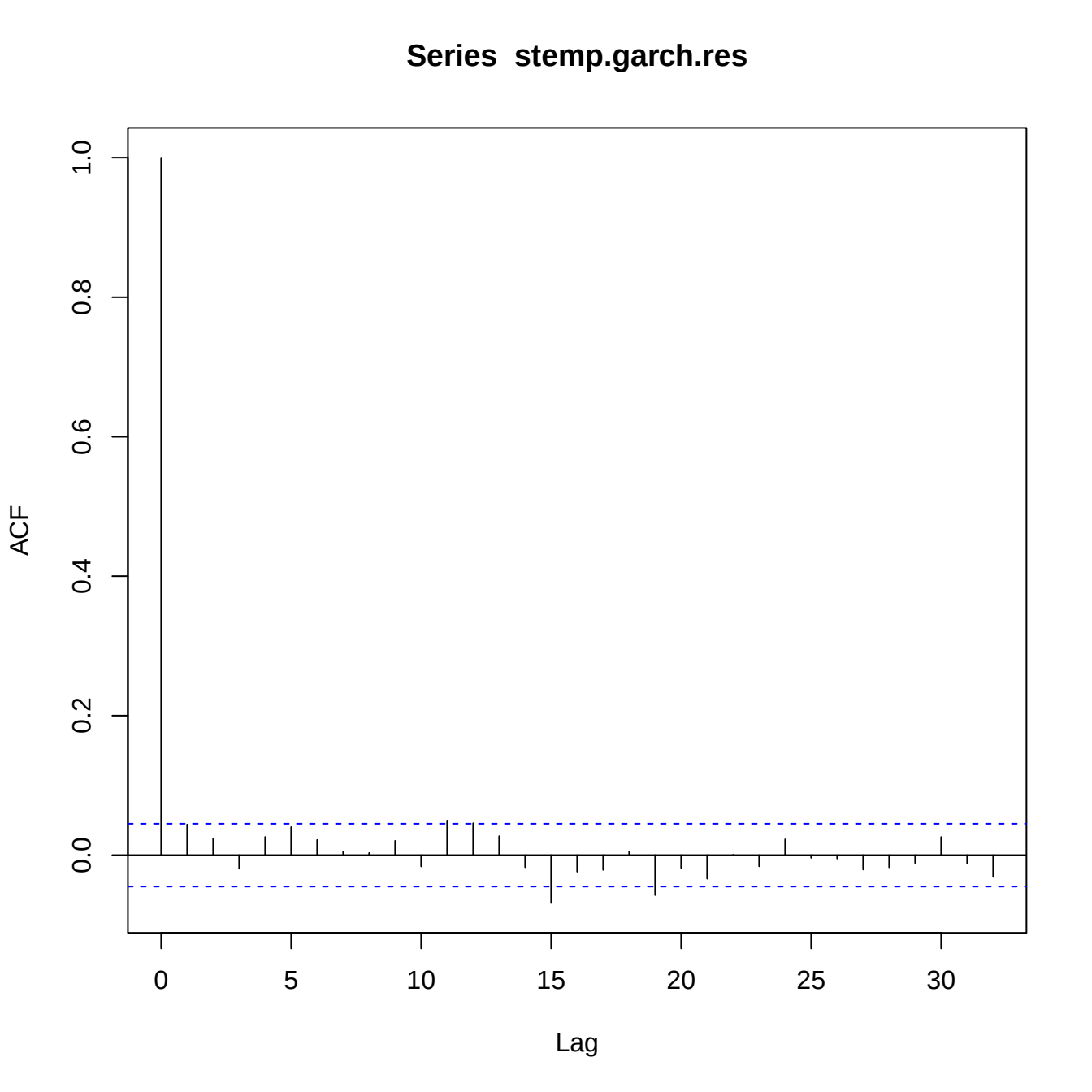

Series SP500
ACF
1.0
0.8
0.6
0.4
0.2
0.0
0
5
10
15
20
25
30
35
Lag

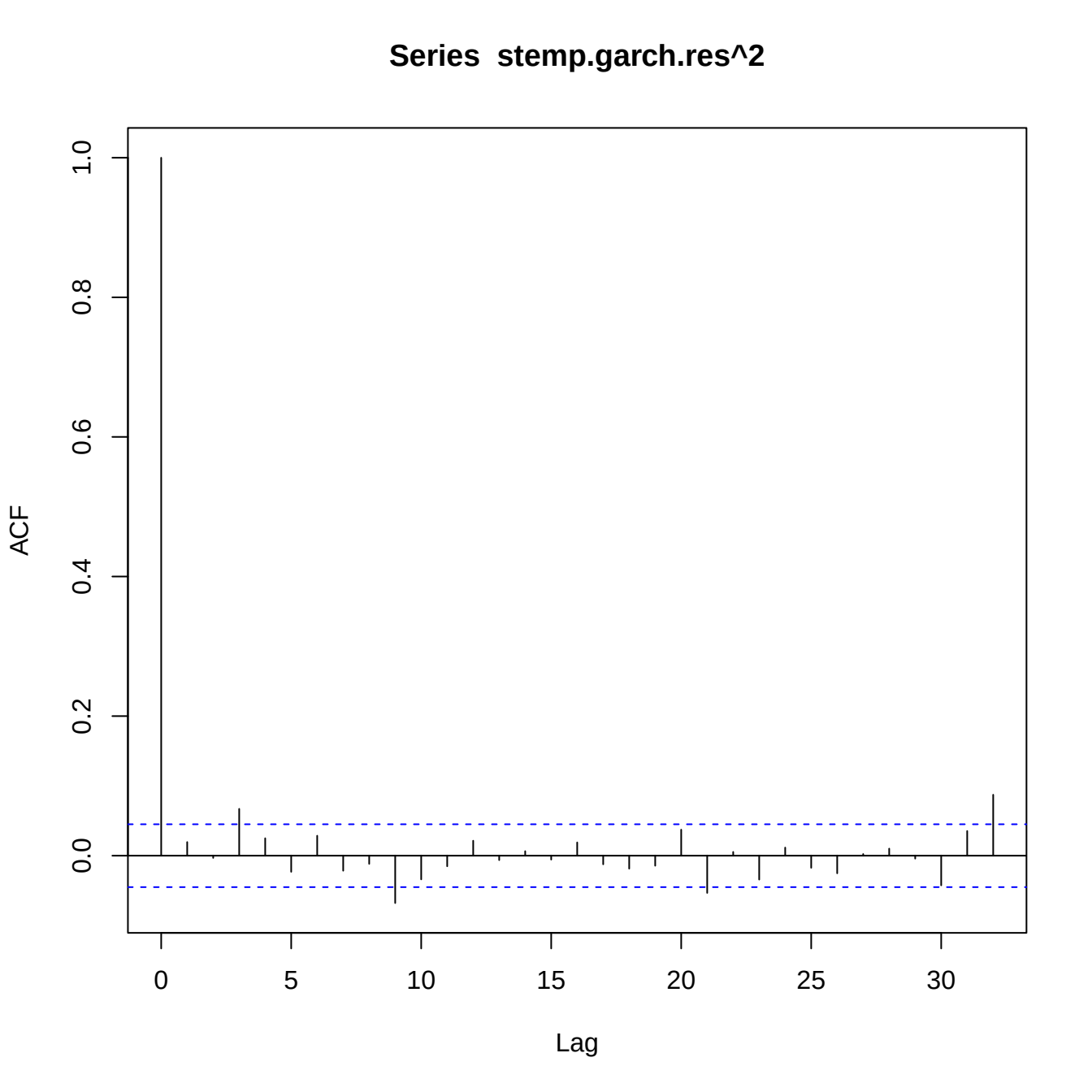

Series (SP500 − mean(SP500))^2
ACF
1.0
0.8
0.6
0.4
0.2
0.0
0
5
10
15
20
25
30
35
Lag


stemp.ts
0.5
0.0
−0.5
−1.0
2000
2500
3000
3500
Time


Series stemp.res
ACF
1.0
0.8
0.6
0.4
0.2
0.0
0
5
10
15
20
25
30
Lag


Series stemp.res^2
ACF
1.0
0.8
0.6
0.4
0.2
0.0
0
5
10
15
20
25
30
Lag


Series stemp.garch.res
ACF
1.0
0.8
0.6
0.4
0.2
0.0
0
5
10
15
20
25
30
Lag


Series stemp.garch.res^2
ACF
1.0
0.8
0.6
0.4
0.2
0.0
0
5
10
15
20
25
30
Lag