Unused Plots

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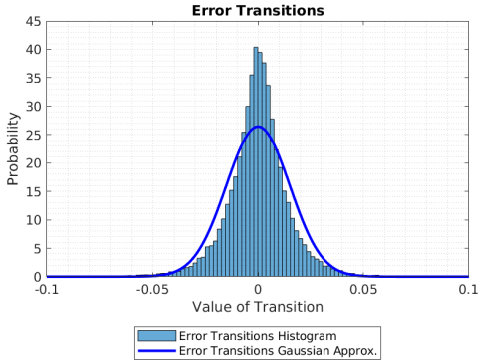
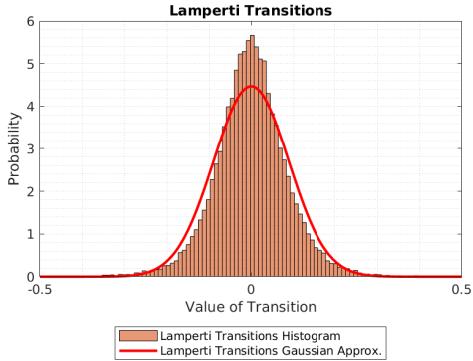
Gaussian approximation for the transitions:

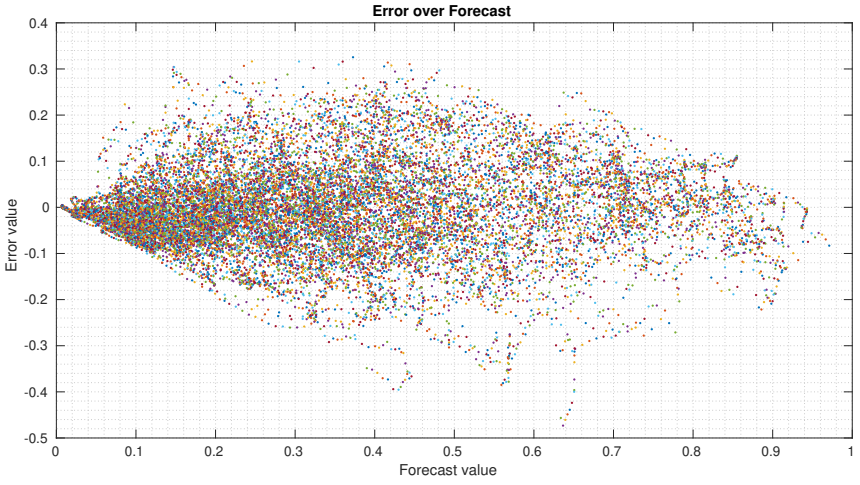
Files: **Gauss_Approx_Err.eps**, and **Gauss_Approx_Lam.eps** (dataConditioner.m, cell (11)).



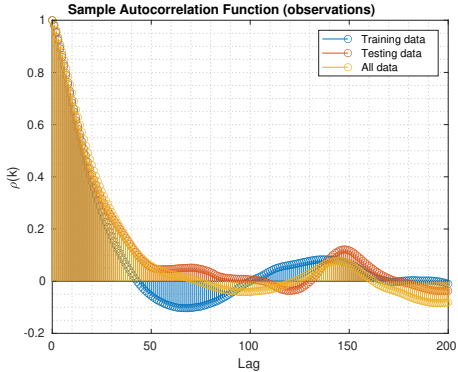


Error Vs. Forecast for all training days (scatter plot):

Files: **error_over_forecast.eps** (erroVsForecast.m).

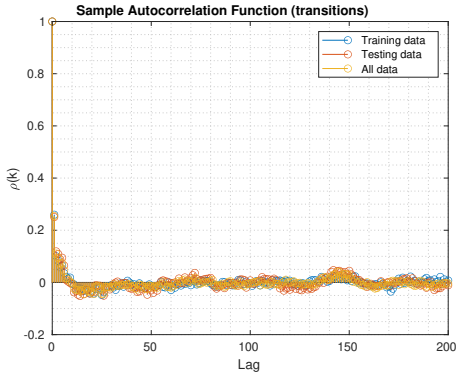


Autocorrelation Function for the error observations $\{v_{j,i}\}_{j=1,i=1}^{M,N}$:



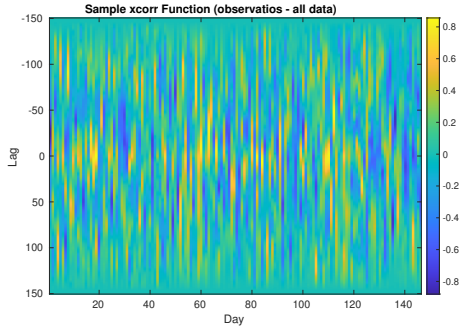
We connect all the paths into a single and long path. Then, we compute the autocorrelation with lags from 0 to 200.

Autocorrelation Function for the error transitions $\{\Delta v_{j,i}\}_{j=1,i=0}^{M,N}$:



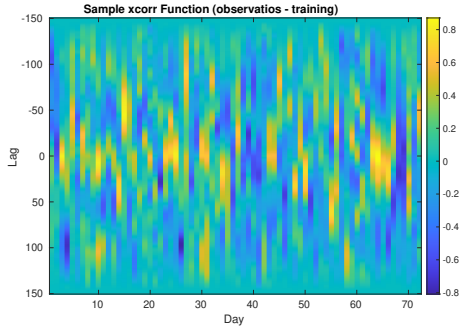
We connect all the transitions. Then, we compute the autocorrelation with lags from 0 to 200.

Cross-correlation Function for the error observations $\{v_{j,i}\}_{j=1,i=1}^{M,N}$:



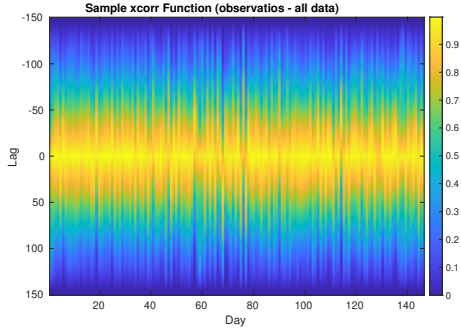
We compute the cross-correlation between consecutive days. From the 147 days, we see the cross-correlation between 1-2, 2-3, ..., and 146-147, with lags from -150 to 150.

Cross-correlation Function for the error observations $\{v_{j,i}\}_{j=1,i=1}^{M,N}$:



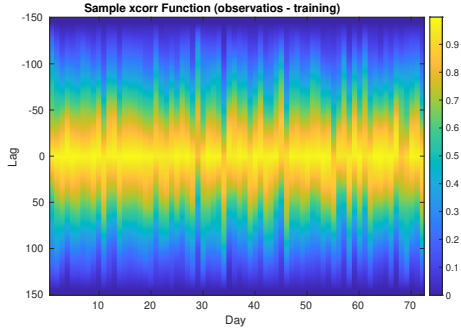
We compute the cross-correlation between consecutive days. In this case using the training data, which does not have consecutive days.

Cross-correlation Function for Lamperti observations $\{z_{j,i}\}_{j=1,i=1}^{M,N}$:



We compute the cross-correlation between consecutive days. From the 147 days, we see the cross-correlation between 1-2, 2-3, ..., and 146-147, with lags from -150 to 150.

Cross-correlation Function for Lamperti observations $\{z_{j,i}\}_{j=1,i=1}^{M,N}$:



We compute the cross-correlation between consecutive days. In this case using the training data, which does not have consecutive days.