Simulated paths for real testing data using the optimal parameters of the classical SDE, but in the Lamperti transform

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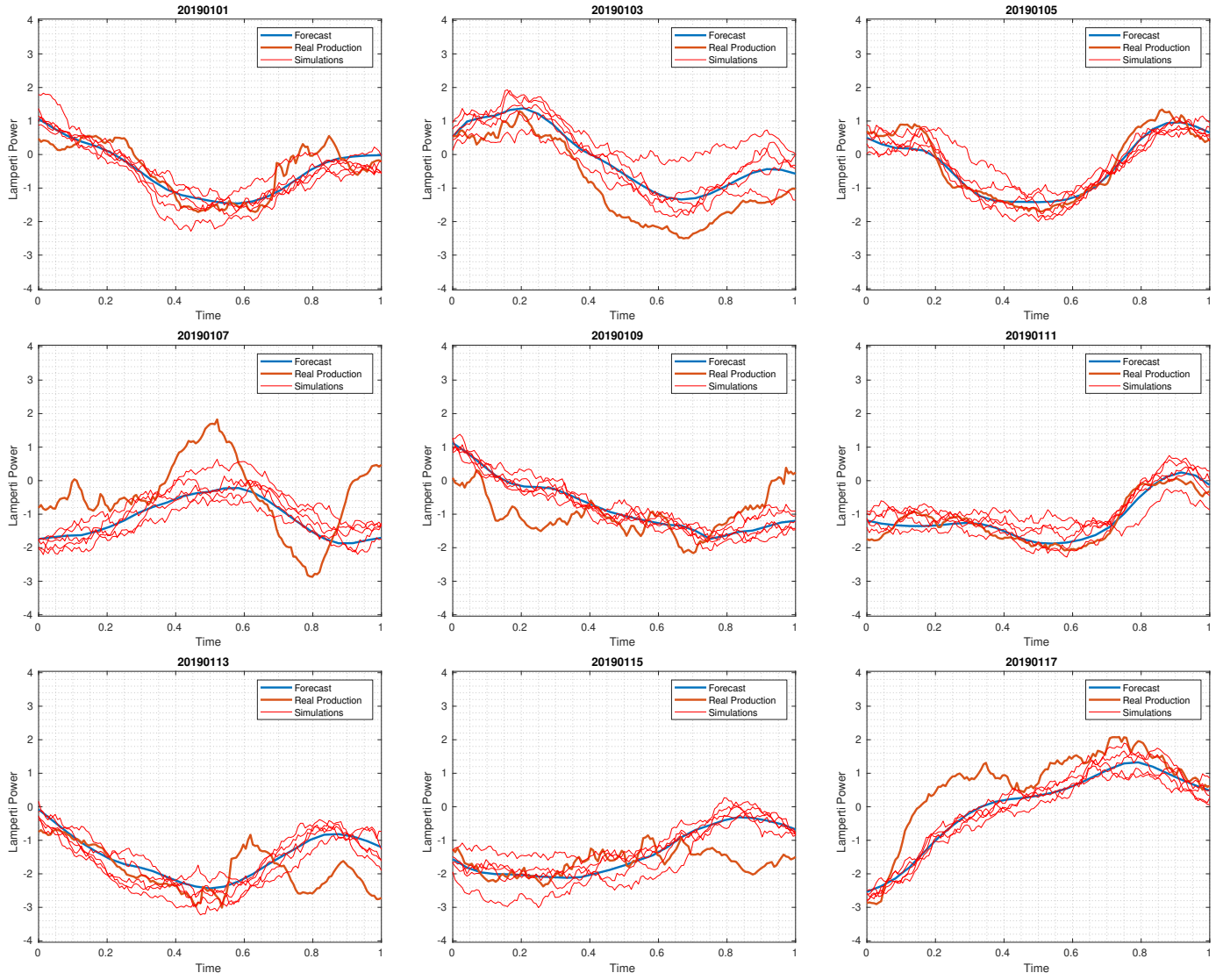
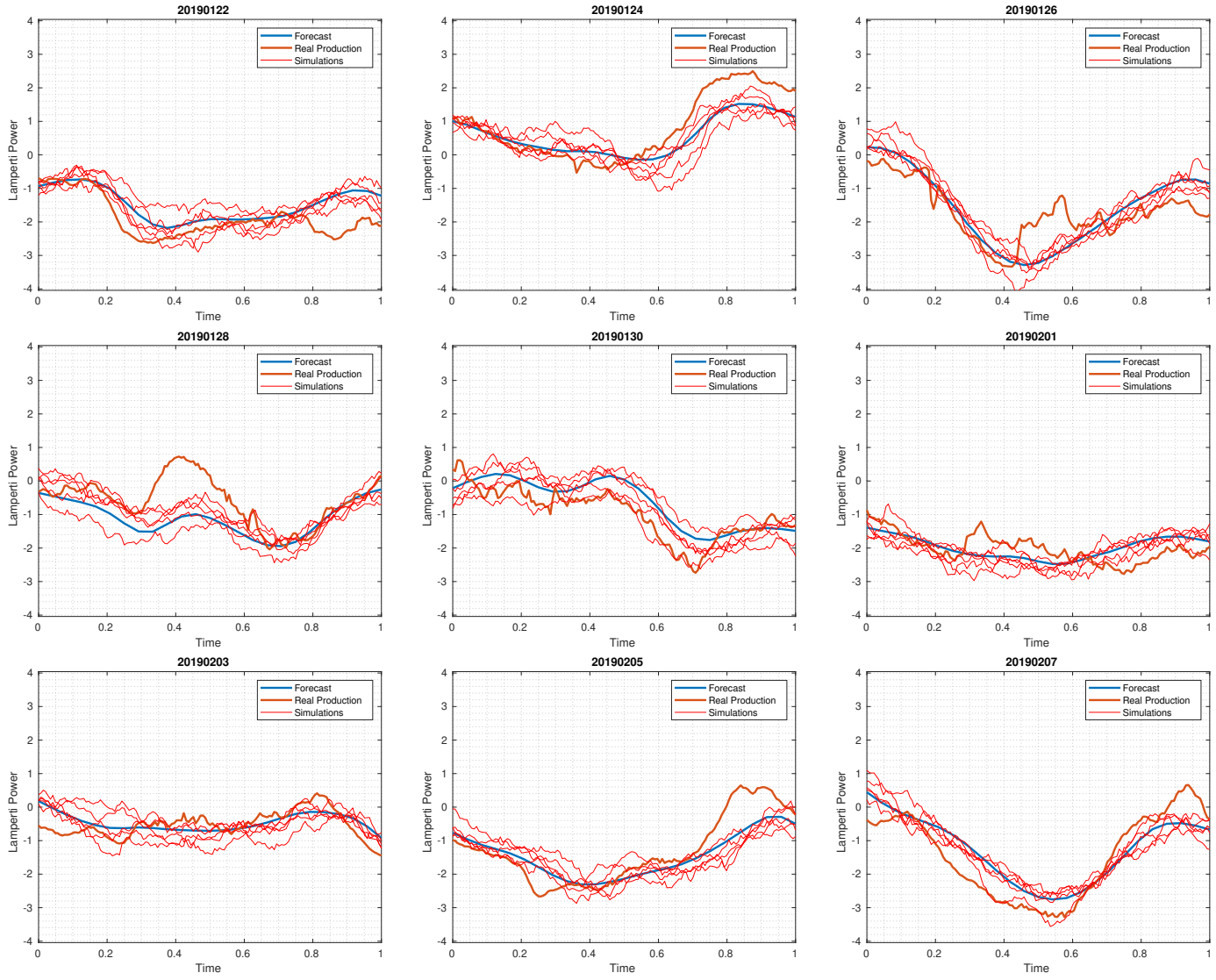
March 31, 2020

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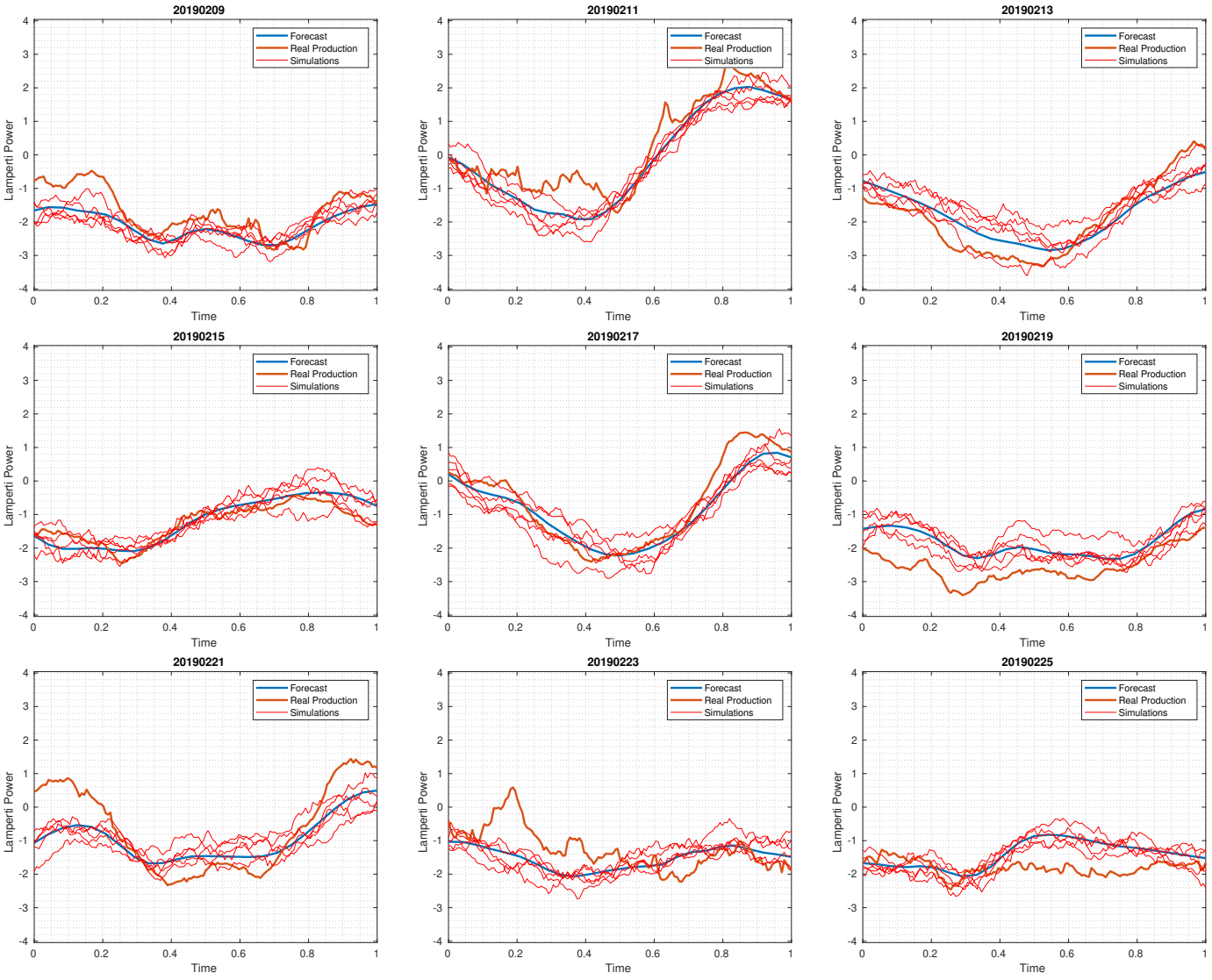
Forecast
Real Production
Simulations
Lamperti Power
Time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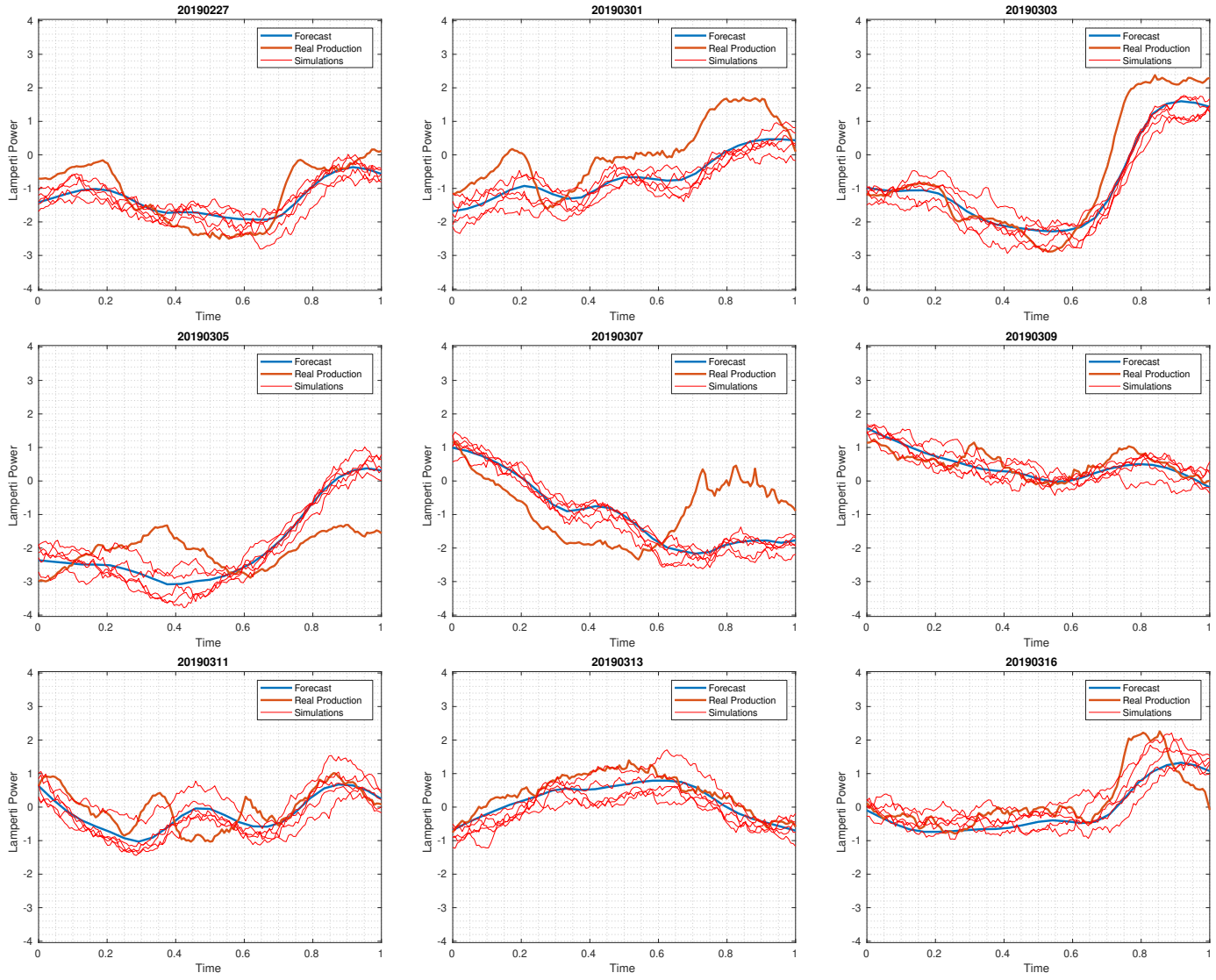
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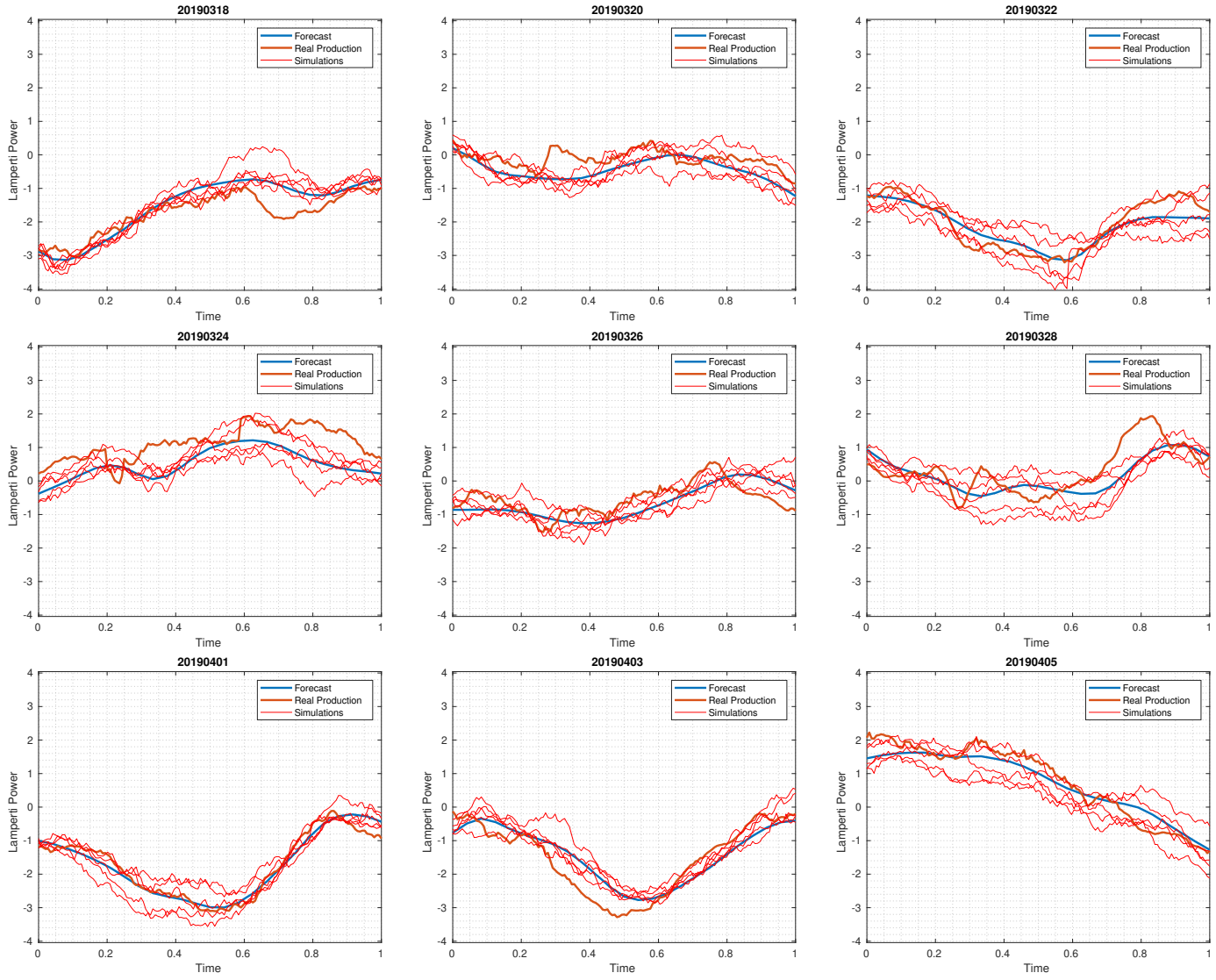
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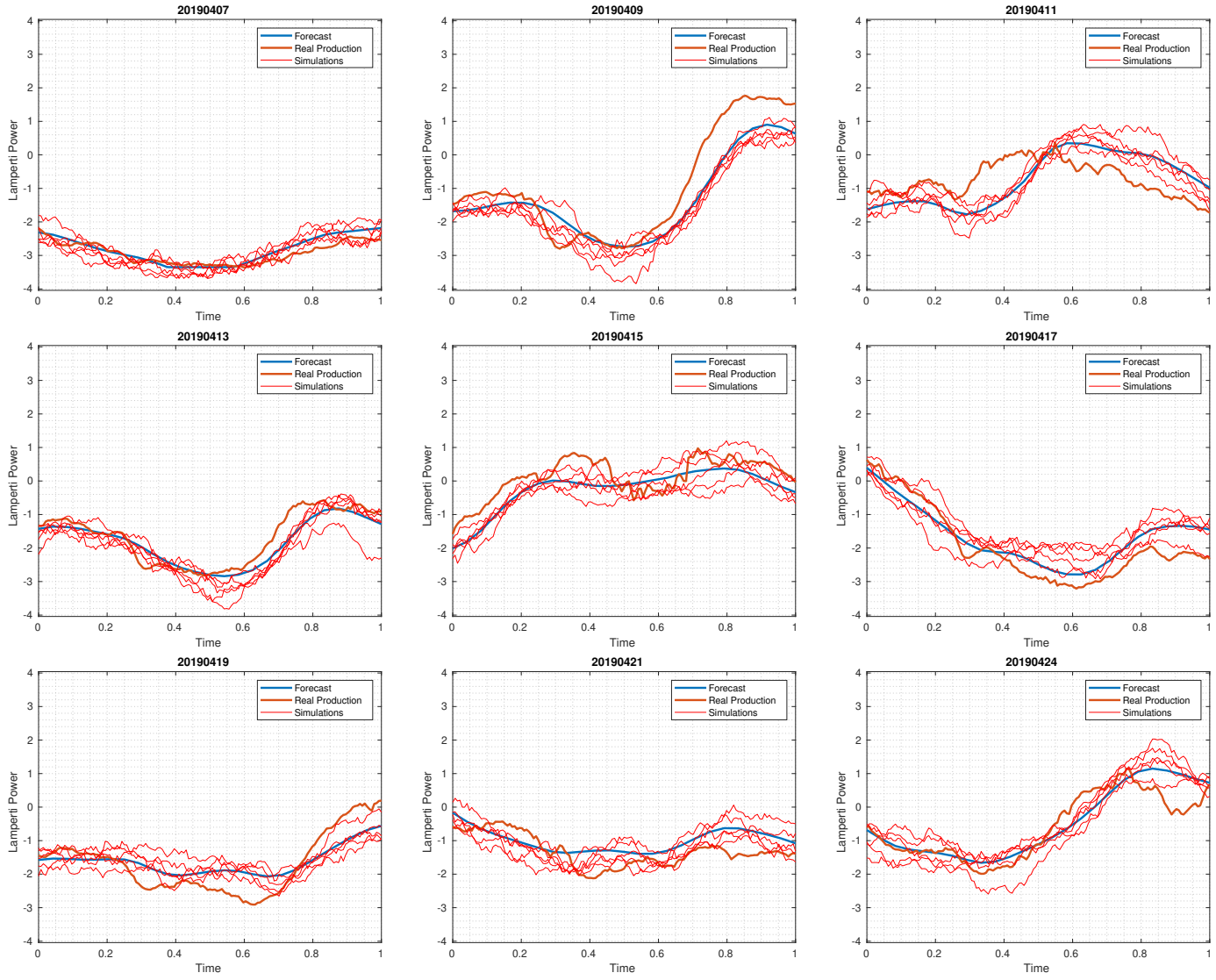
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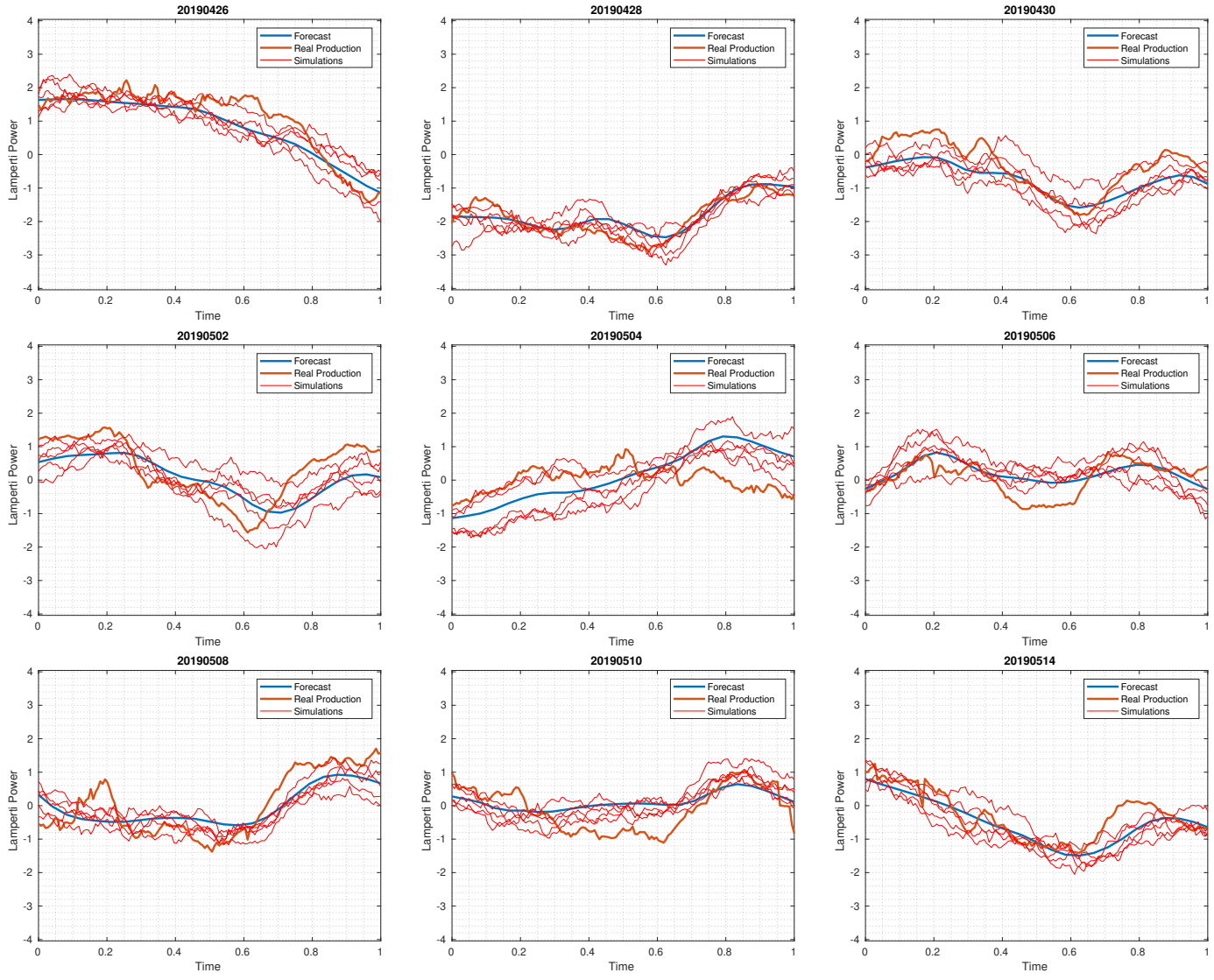
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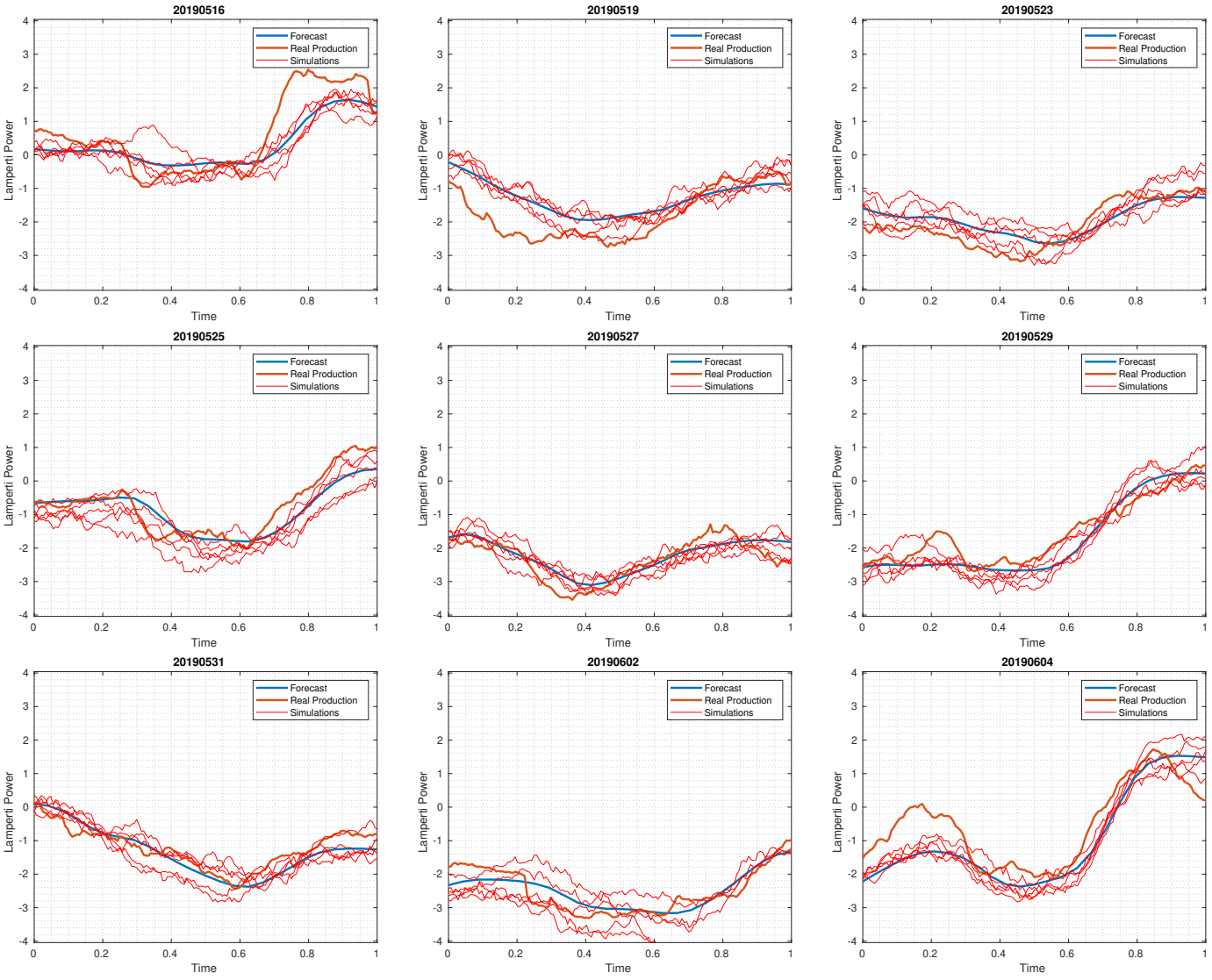
Time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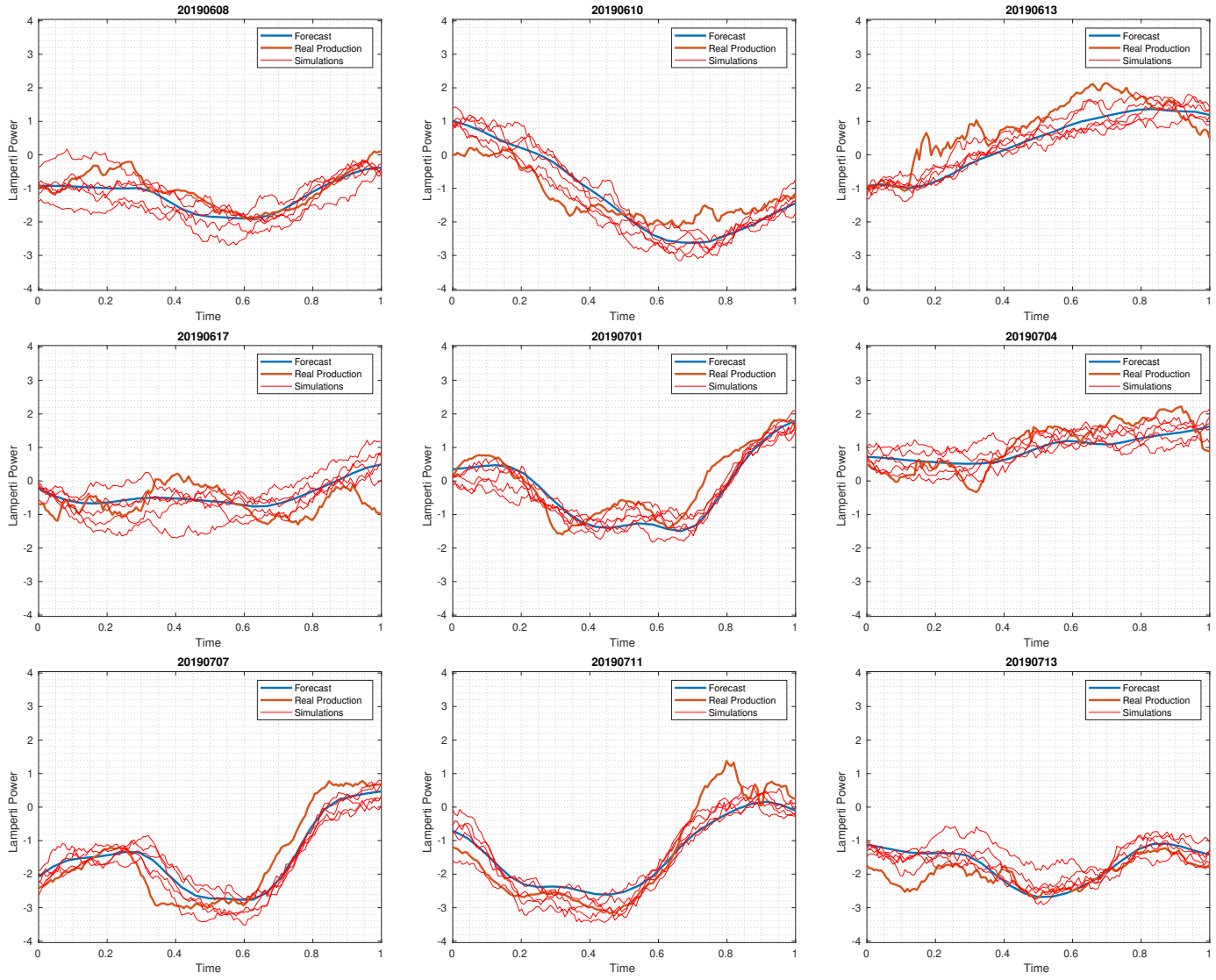
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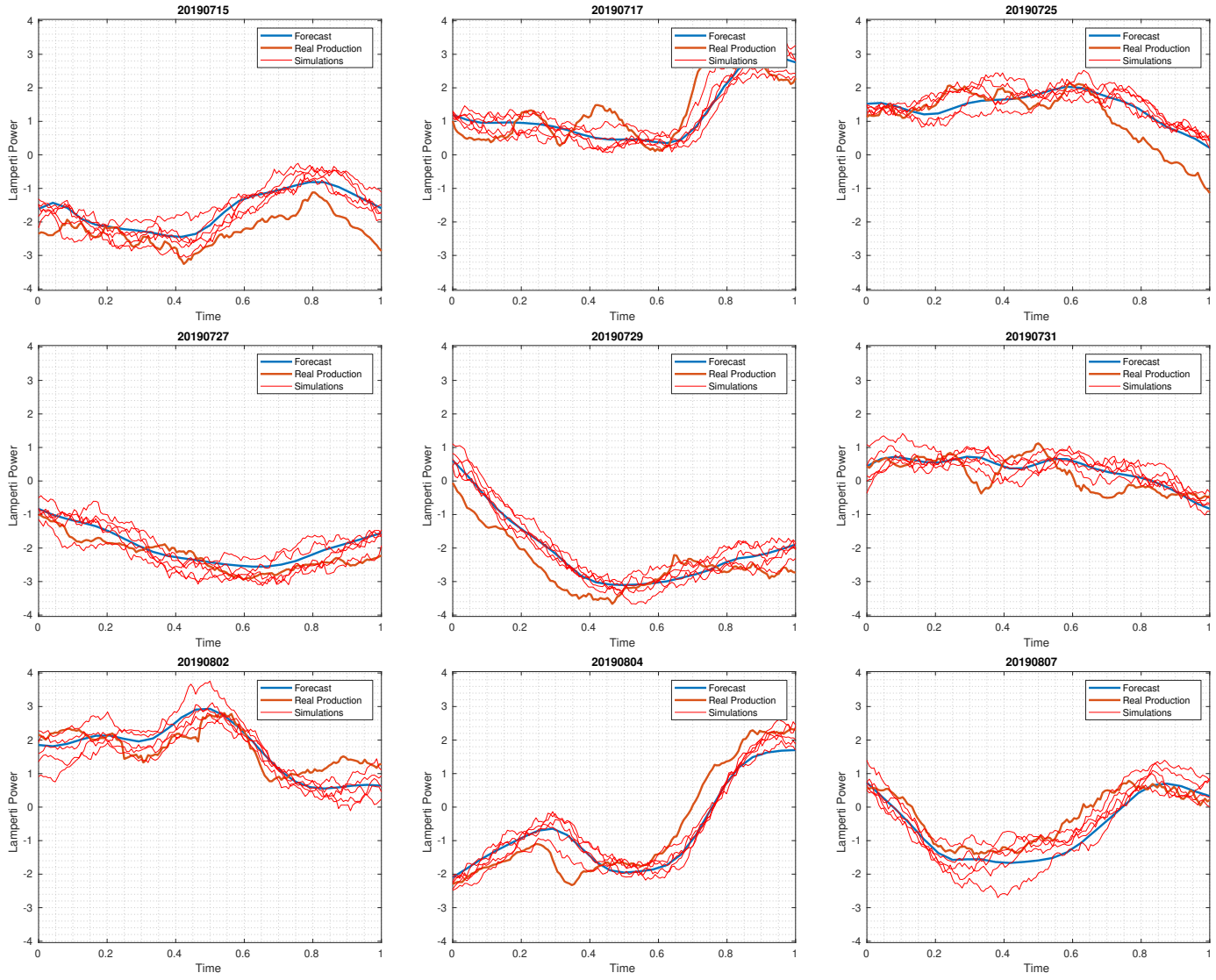
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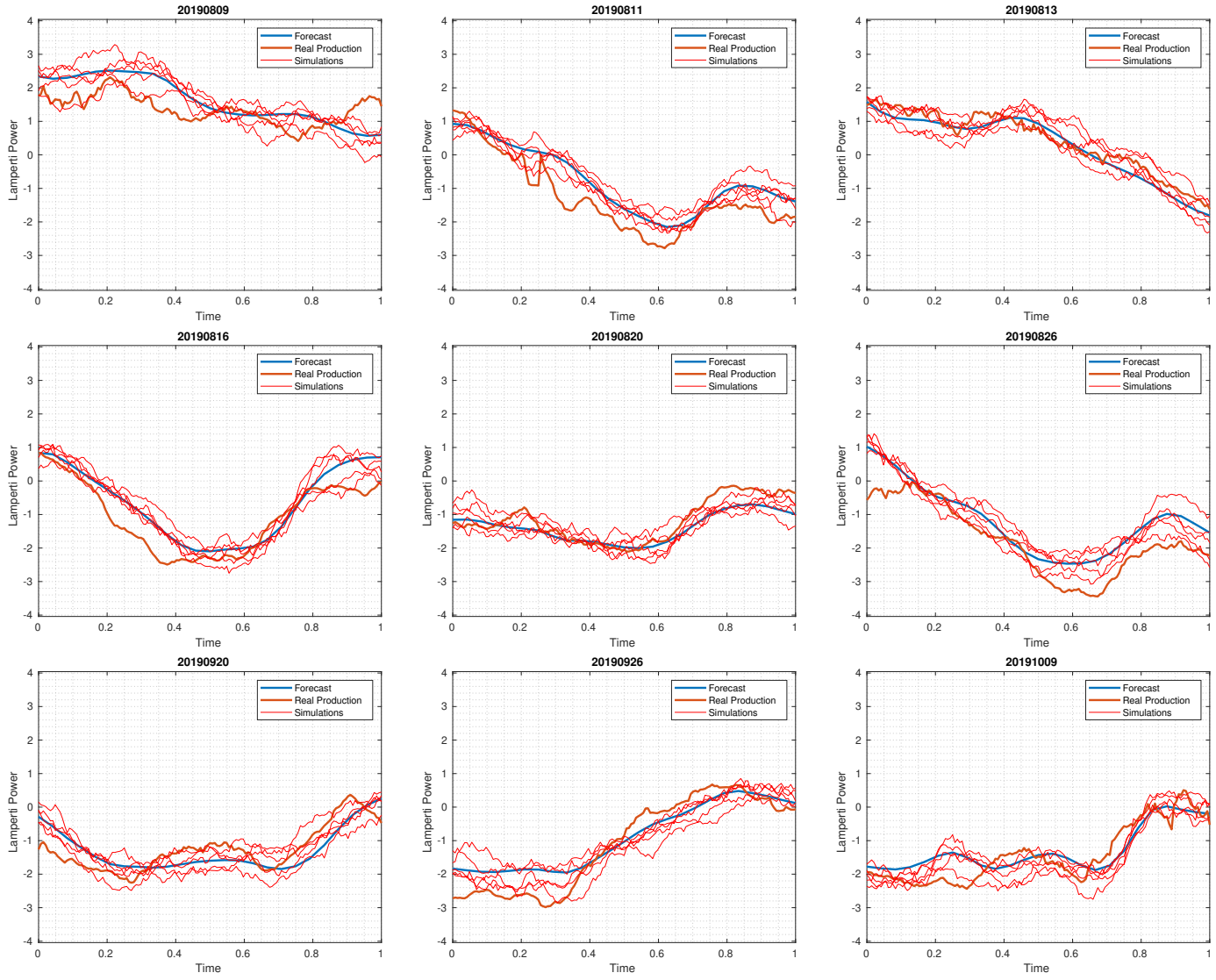
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Simulations
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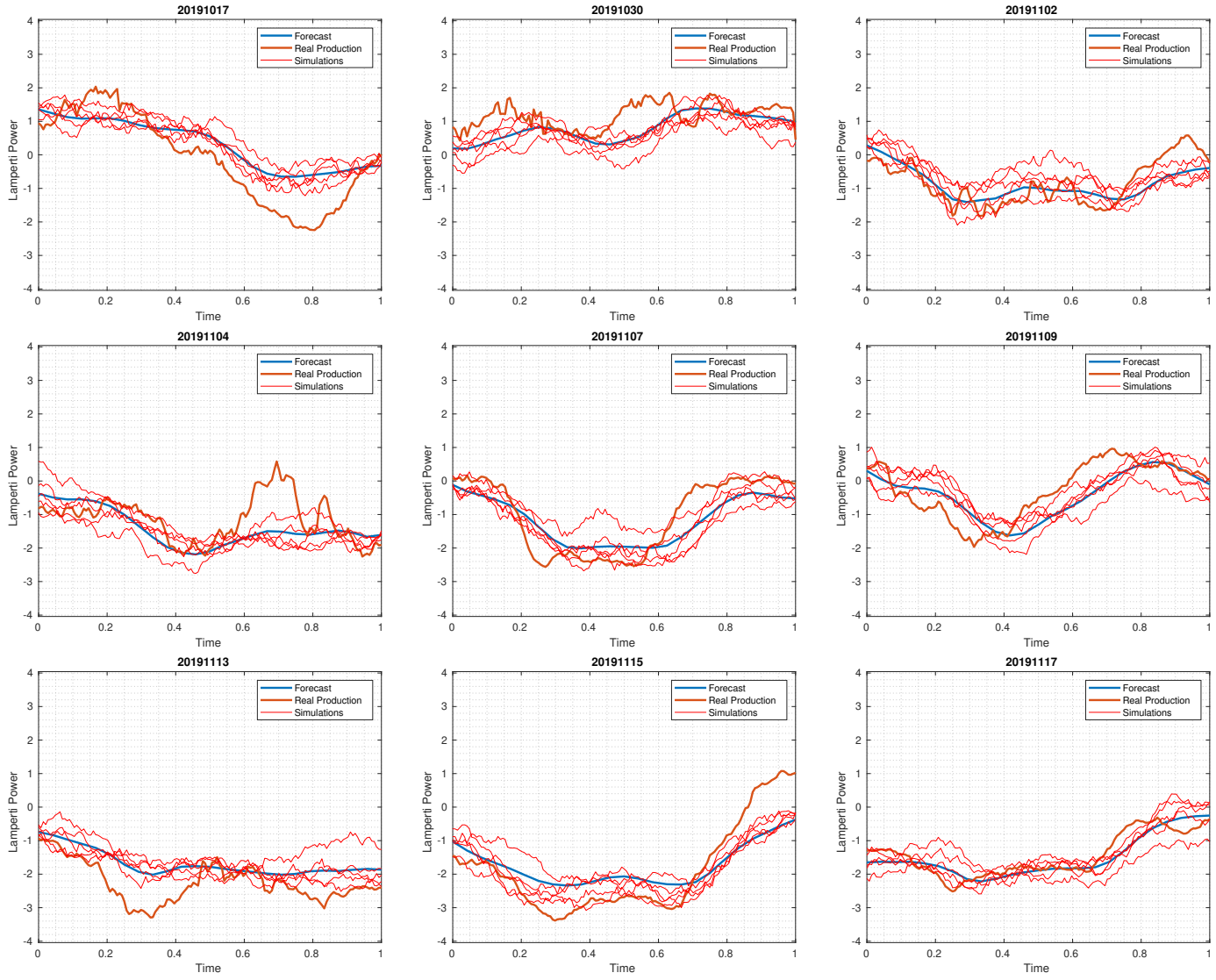
Time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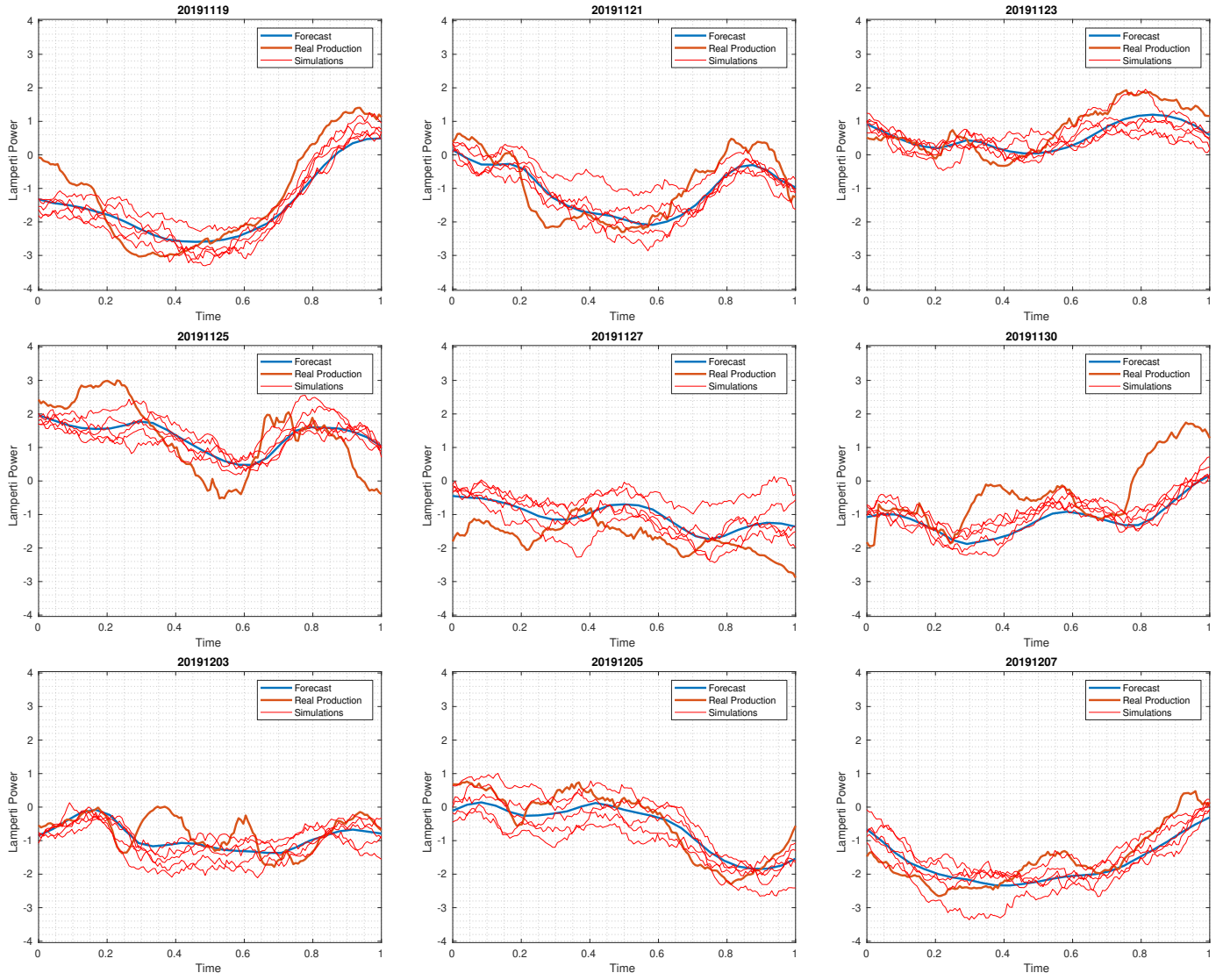
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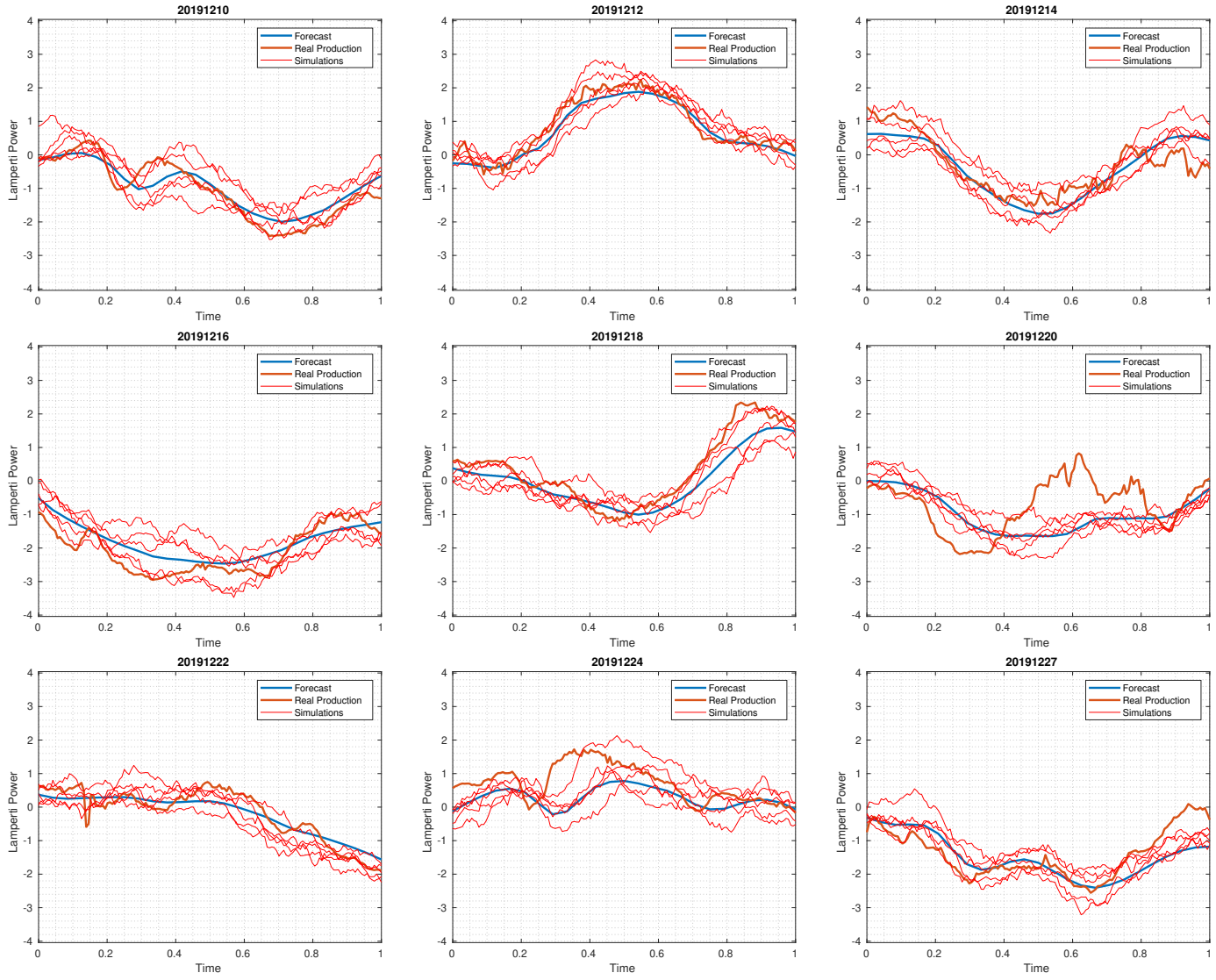
Time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