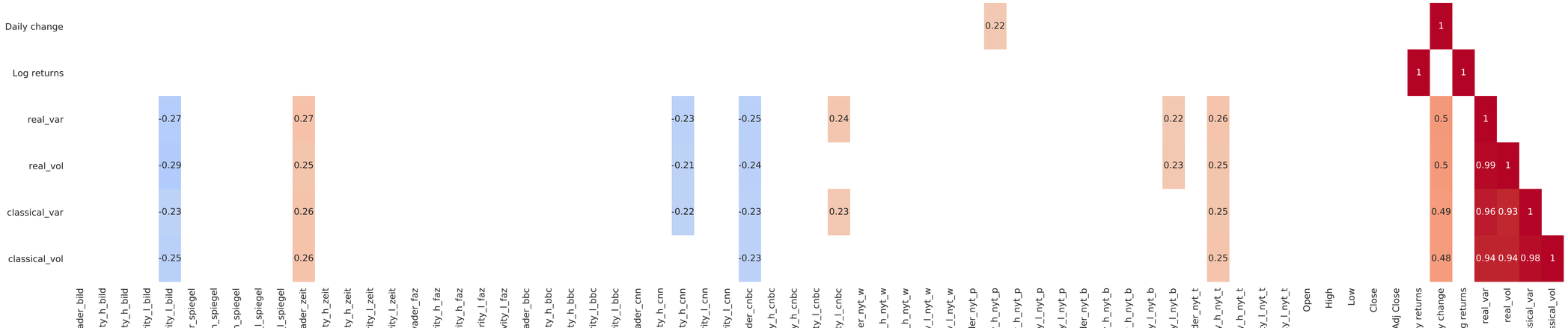
Daily change
Log returns
real_var
real_vol
classical_var
classical_vol
-0.27 0.27 -0.23 -0.25 0.24 0.22 0.26
-0.29 0.25 -0.21 -0.24 0.23 0.25
-0.23 0.26 -0.22 -0.23 0.23 0.25
-0.25 0.26 -0.23 0.25
0.22
1
1 1
0.5 1
0.5 0.99 1
0.49 0.96 0.93 1
0.48 0.94 0.94 0.98 1
Open
High
Low
Close
Adj Close
y returns
y change
g returns
real_var
real_vol
sical_var
sical_vol