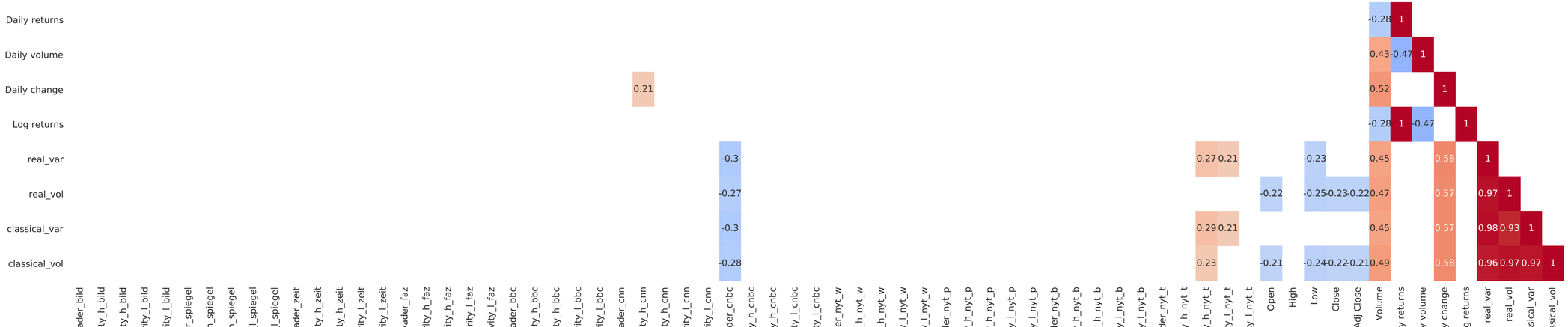
Daily returns
Daily volume
Daily change
Log returns
real_var
real_vol
classical_var
classical_vol
0.21
-0.3
-0.27
-0.3
-0.28
0.27 0.21
0.29 0.21
0.23
-0.22
-0.21
-0.23
-0.25 -0.23 -0.22
-0.24 -0.22 -0.21
-0.28 1
0.43 -0.47 1
0.52 1
-0.28 1 -0.47 1
0.45 0.58 1
0.47 0.57 0.97 1
0.45 0.57 0.98 0.93 1
0.49 0.58 0.96 0.97 0.97 1
Open
High
Low
Close
Adj Close
Volume
y returns
y volume
y change
g returns
real_var
real_vol
sical_var
sical_vol