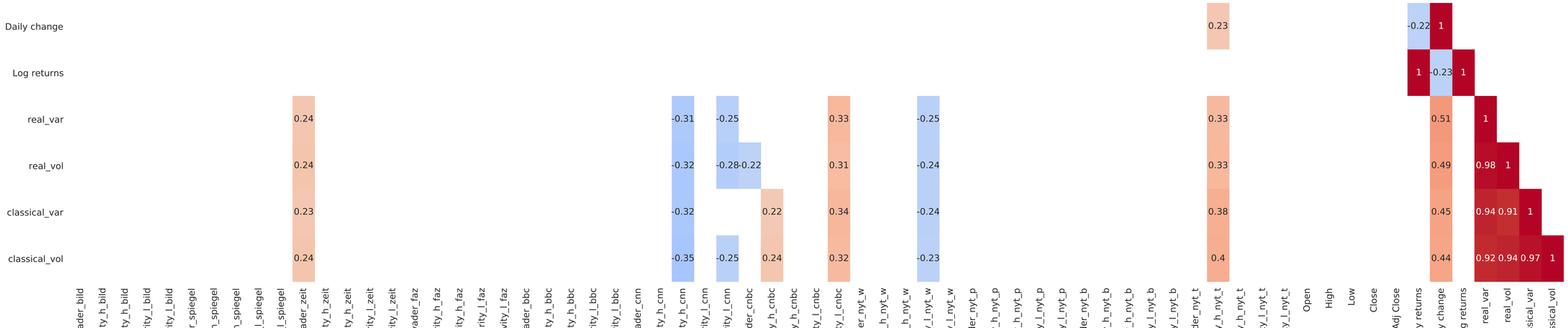
Daily change
Log returns
real_var
real_vol
classical_var
classical_vol
0.24 -0.31 -0.25 0.33 -0.25 0.33 0.51 1
0.24 -0.32 -0.28 -0.22 0.31 -0.24 0.33 0.49 0.98 1
0.23 -0.32 0.22 0.34 -0.24 0.38 0.45 0.94 0.91 1
0.24 -0.35 -0.25 0.24 0.32 -0.23 0.4 0.44 0.92 0.94 0.97 1
0.23 -0.22 1
1 -0.23 1
Open
High
Low
Close
Adj Close
y returns
g returns
real_var
real_vol
sical_var
sical_vol