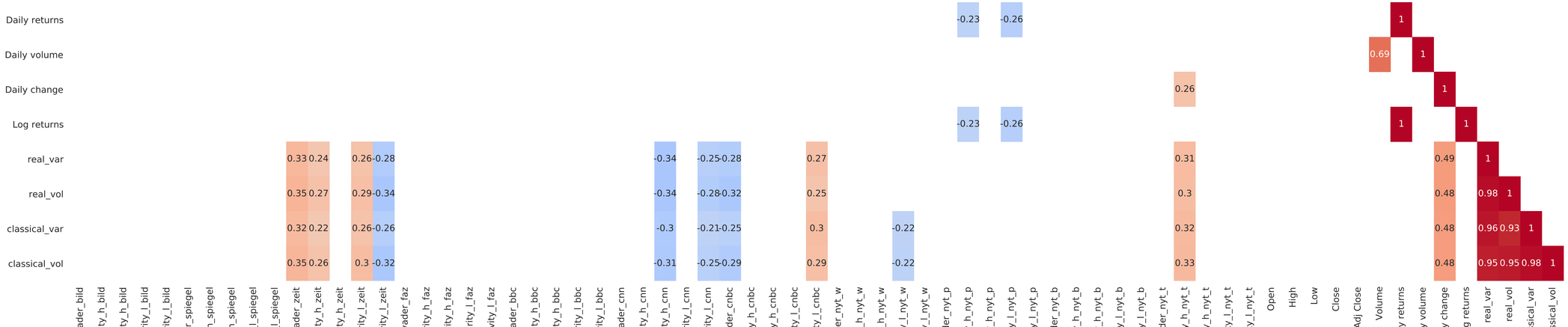
Daily returns
Daily volume
Daily change
Log returns
real_var
real_vol
classical_var
classical_vol
-0.23 -0.26 1
0.69 1
0.26 1
-0.23 -0.26 1 1
0.33 0.24 0.26 -0.28 -0.34 -0.25 -0.28 0.27 0.31 0.49 1
0.35 0.27 0.29 -0.34 -0.34 -0.28 -0.32 0.25 0.3 0.48 0.98 1
0.32 0.22 0.26 -0.26 -0.3 -0.21 -0.25 0.3 -0.22 0.32 0.48 0.96 0.93 1
0.35 0.26 0.3 -0.32 -0.31 -0.25 -0.29 0.29 -0.22 0.33 0.48 0.95 0.95 0.98 1
Open
High
Low
Close
Adj Close
Volume
y returns
y volume
y change
g returns
real_var
real_vol
sical_var
sical_vol