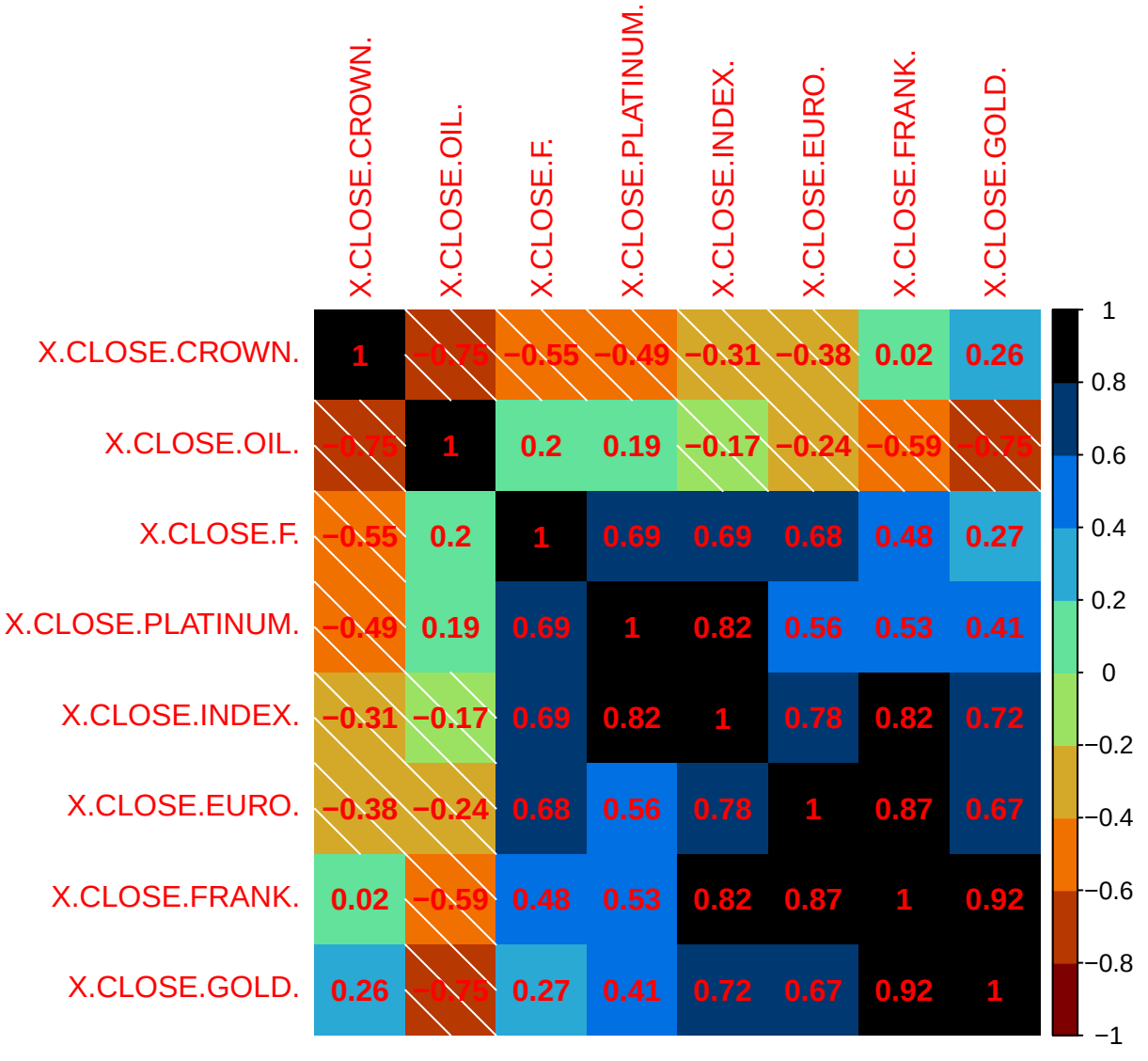
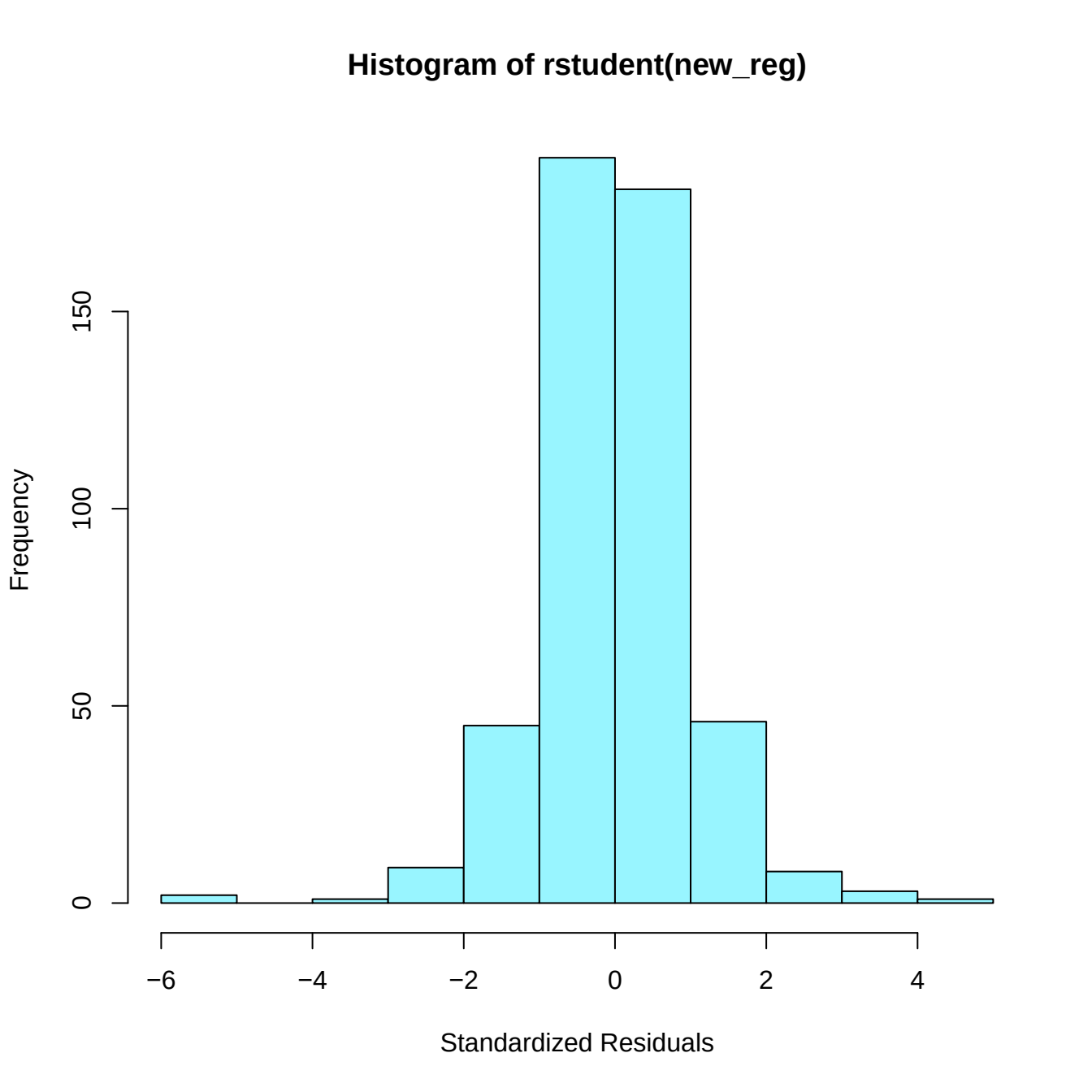
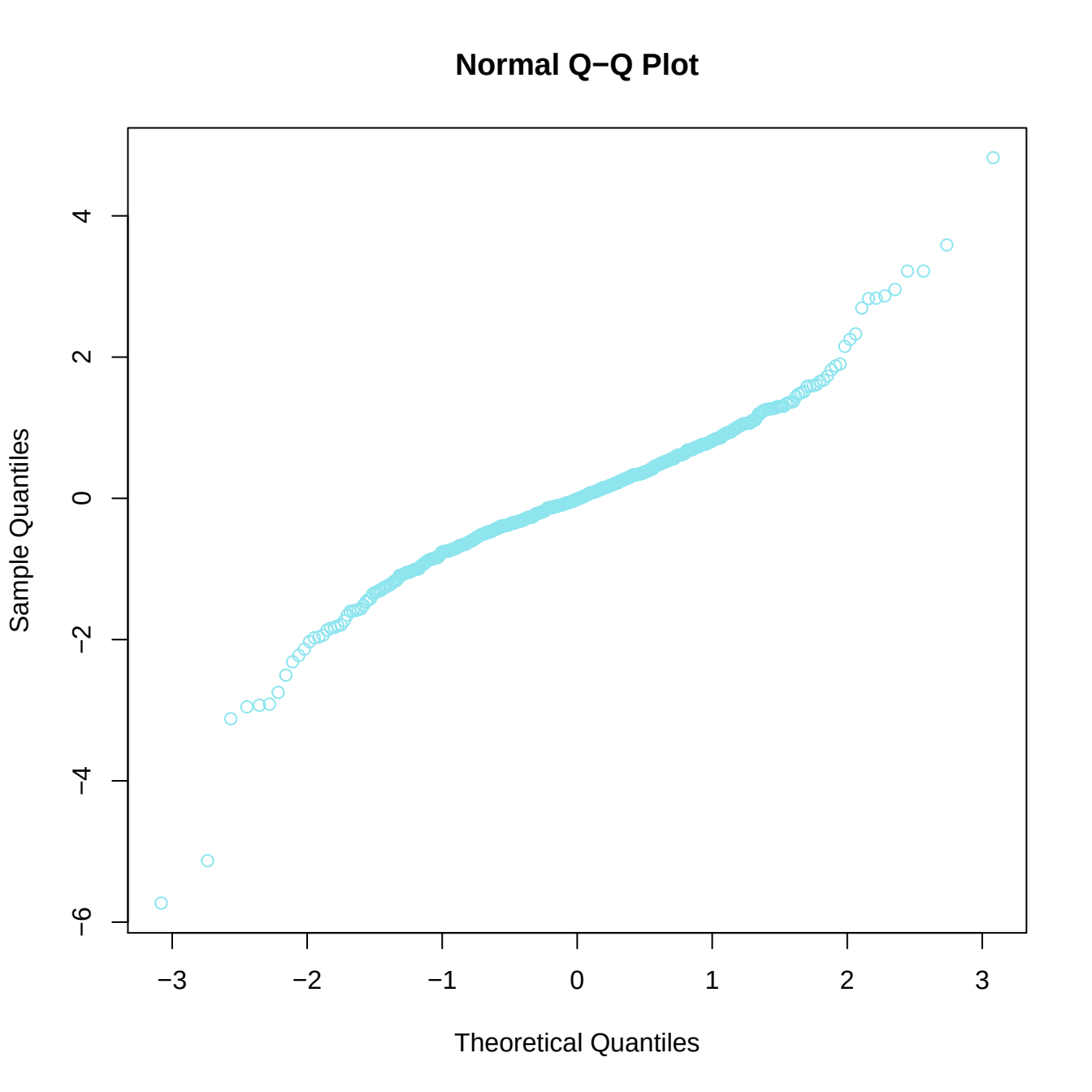
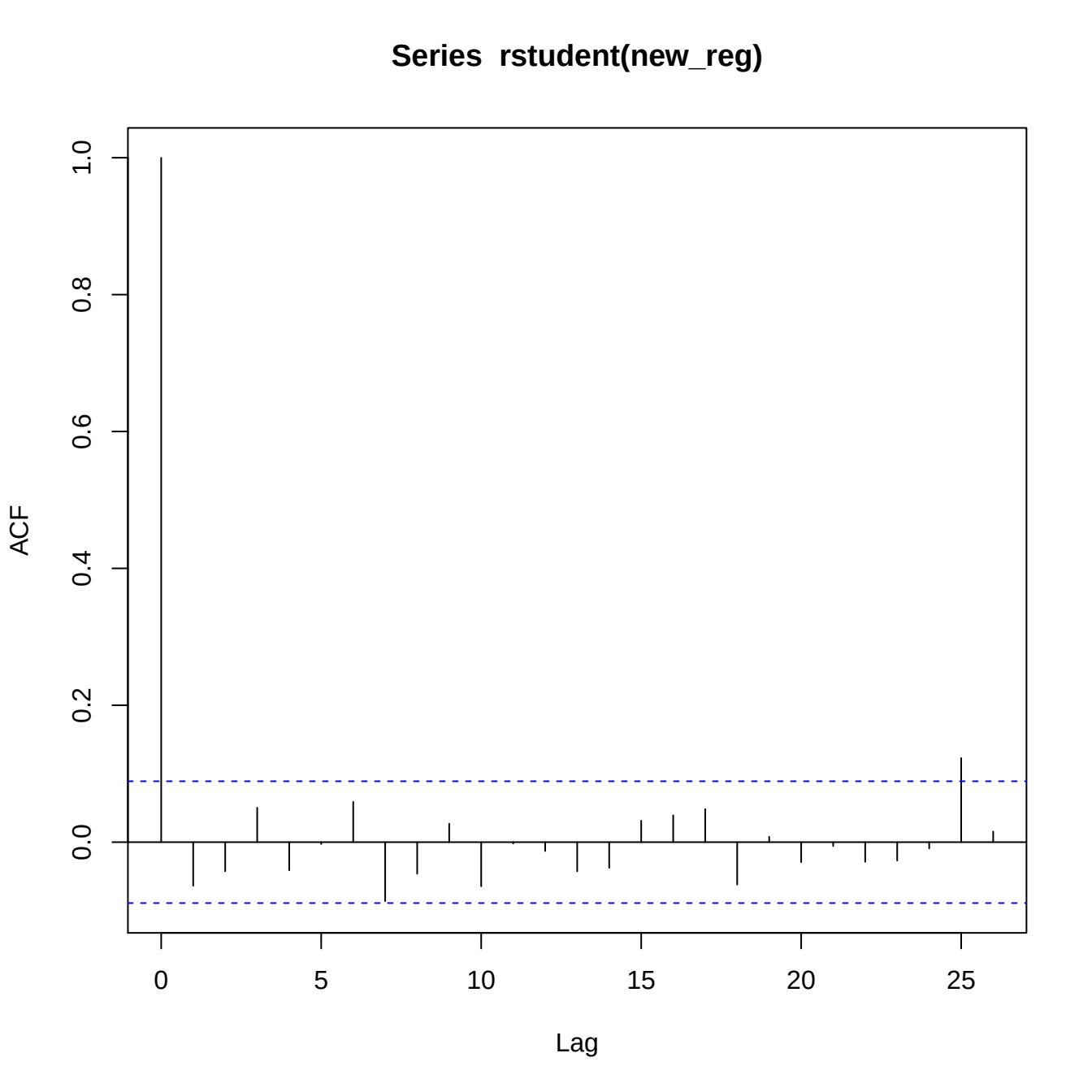

X.CLOSE.CROWN.
X.CLOSE.OIL.
X.CLOSE.F.
X.CLOSE.PLATINUM.
X.CLOSE.INDEX.
X.CLOSE.EURO.
X.CLOSE.FRANK.
X.CLOSE.GOLD.
X.CLOSE.CROWN. 1 −0.75 −0.55 −0.49 −0.31 −0.38 0.02 0.26
X.CLOSE.OIL. −0.75 1 0.2 0.19 −0.17 −0.24 −0.59 −0.75
X.CLOSE.F. −0.55 0.2 1 0.69 0.69 0.68 0.48 0.27
X.CLOSE.PLATINUM. −0.49 0.19 0.69 1 0.82 0.56 0.53 0.41
X.CLOSE.INDEX. −0.31 −0.17 0.69 0.82 1 0.78 0.82 0.72
X.CLOSE.EURO. −0.38 −0.24 0.68 0.56 0.78 1 0.87 0.67
X.CLOSE.FRANK. 0.02 −0.59 0.48 0.53 0.82 0.87 1 0.92
X.CLOSE.GOLD. 0.26 −0.75 0.27 0.41 0.72 0.67 0.92 1
1
0.8
0.6
0.4
0.2
0
−0.2
−0.4
−0.6
−0.8
−1


Histogram of rstudent(new_reg)
Frequency
0
50
100
150
−6
−4
−2
0
2
4
Standardized Residuals


Normal Q−Q Plot
Sample Quantiles
Theoretical Quantiles
−6
−4
−2
0
2
4
−3
−2
−1
0
1
2
3


Series rstudent(new_reg)
ACF
1.0
0.8
0.6
0.4
0.2
0.0
0
5
10
15
20
25
Lag