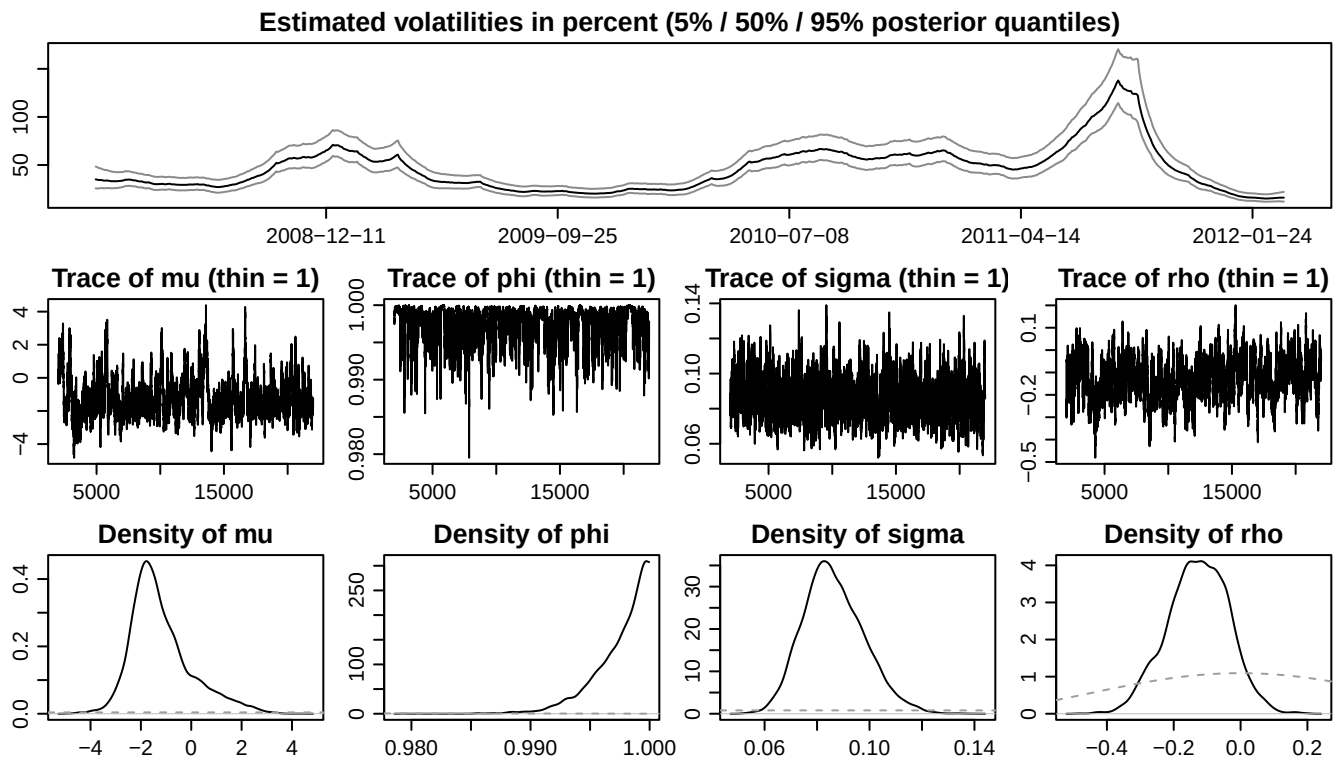
Estimated volatilities in percent (5% / 50% / 95% posterior quantiles)
50
100
2008−12−11
2009−09−25
2010−07−08
2011−04−14
2012−01−24
Trace of mu (thin = 1)
Trace of phi (thin = 1)
Trace of sigma (thin = 1)
Trace of rho (thin = 1)
Density of mu
Density of phi
Density of sigma
Density of rho