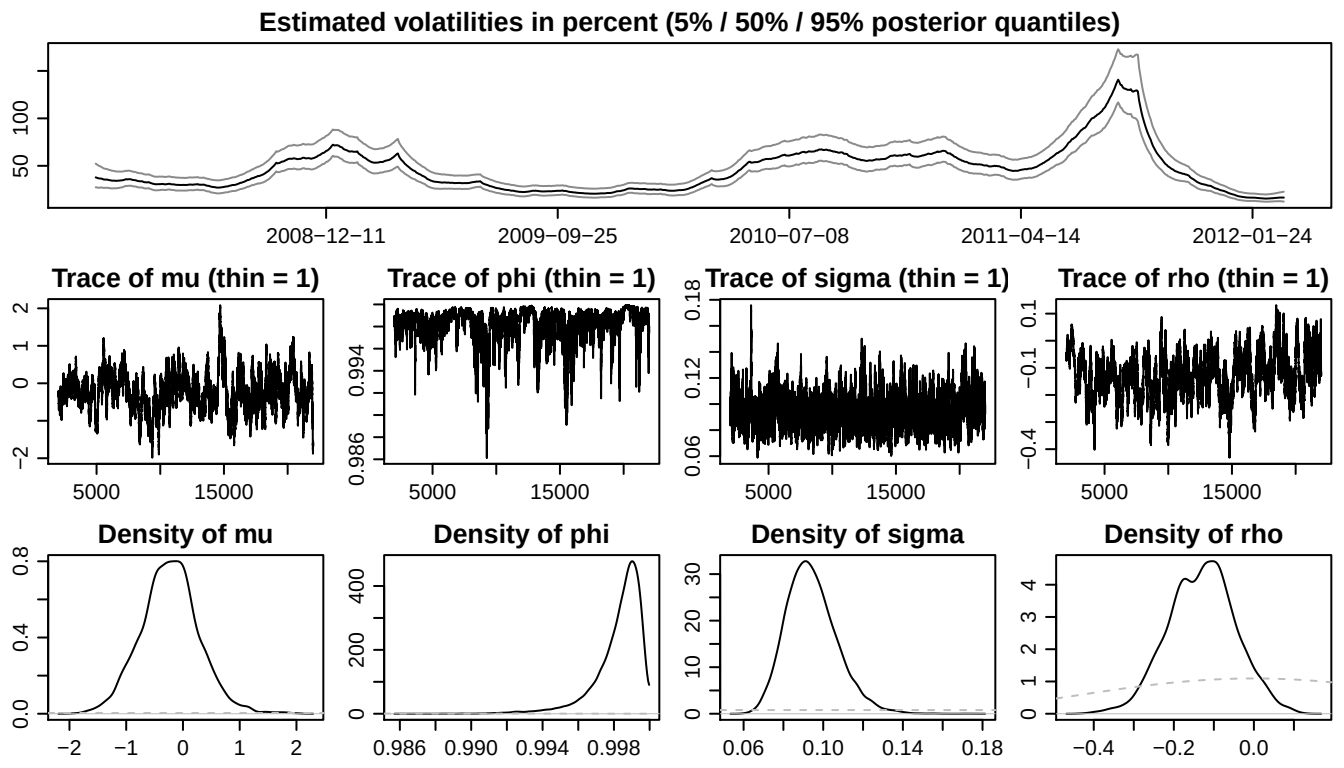
Estimated volatilities in percent (5% / 50% / 95% posterior quantiles)
50
100
2008−12−11
2009−09−25
2010−07−08
2011−04−14
2012−01−24
Trace of mu (thin = 1)
−2
0
1
2
5000
15000
Trace of phi (thin = 1)
0.986
0.994
5000
15000
Trace of sigma (thin = 1)
0.06
0.12
0.18
5000
15000
Trace of rho (thin = 1)
−0.4
−0.1
0.1
5000
15000
Density of mu
0.0
0.4
0.8
−2
−1
0
1
2
Density of phi
0
200
400
0.986
0.990
0.994
0.998
Density of sigma
0
10
20
30
0.06
0.10
0.14
0.18
Density of rho
0
1
2
3
4
−0.4
−0.2
0.0