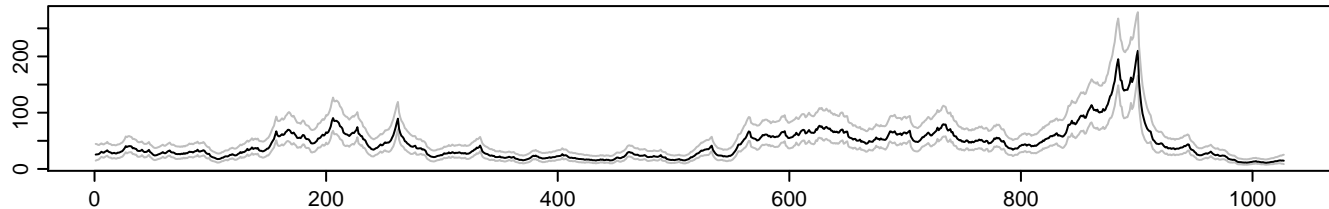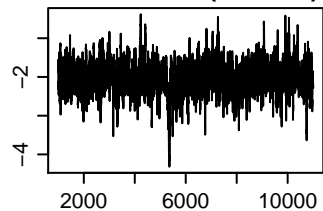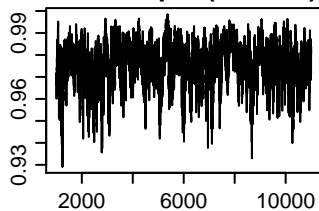**Estimated volatilities in percent (5% / 50% / 95% posterior quantiles)**
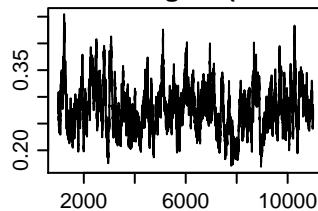
**Trace of mu (thin = 1)**

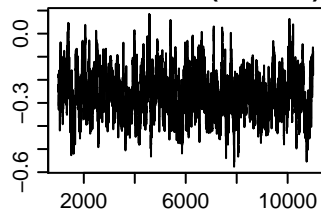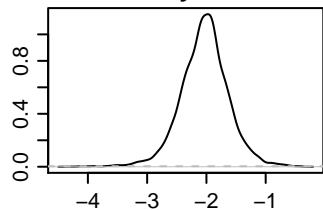**Trace of phi (thin = 1)**
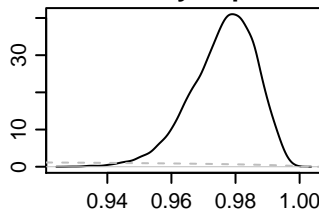
**Trace of sigma (thin = 1)**
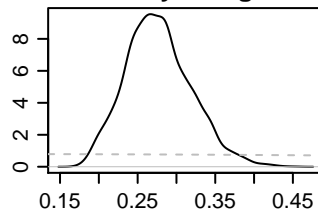
**Trace of rho (thin = 1)**

**Density of mu**

**Density of phi**

**Density of sigma**

**Density of rho**