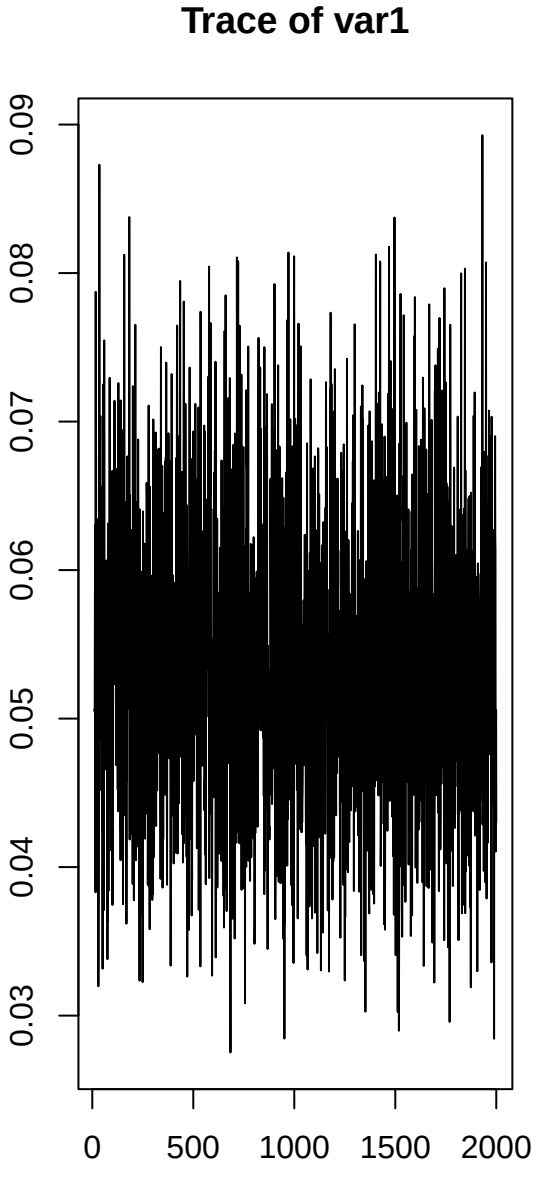
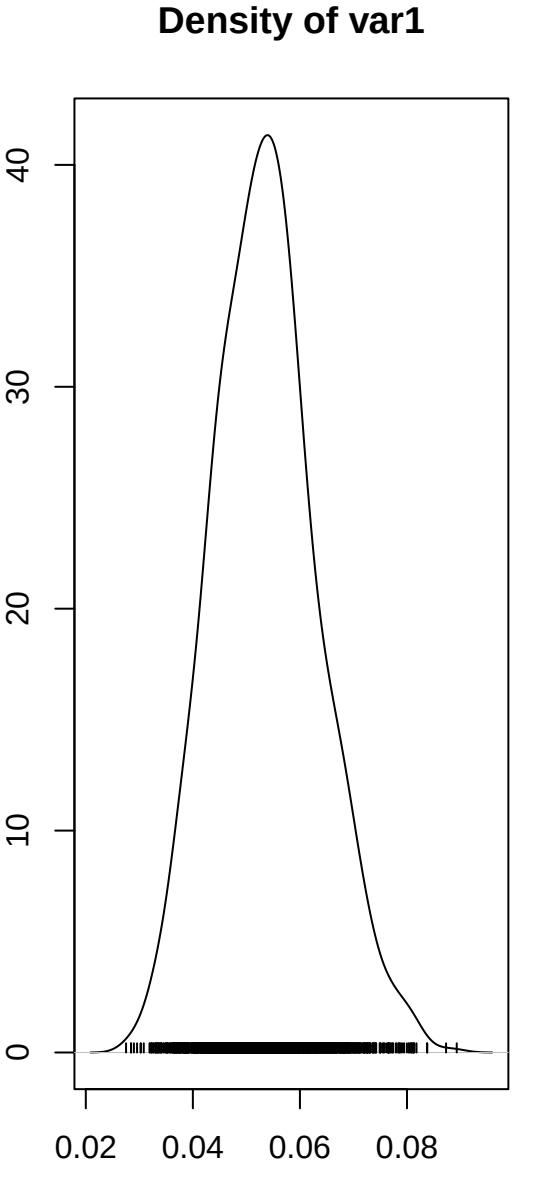
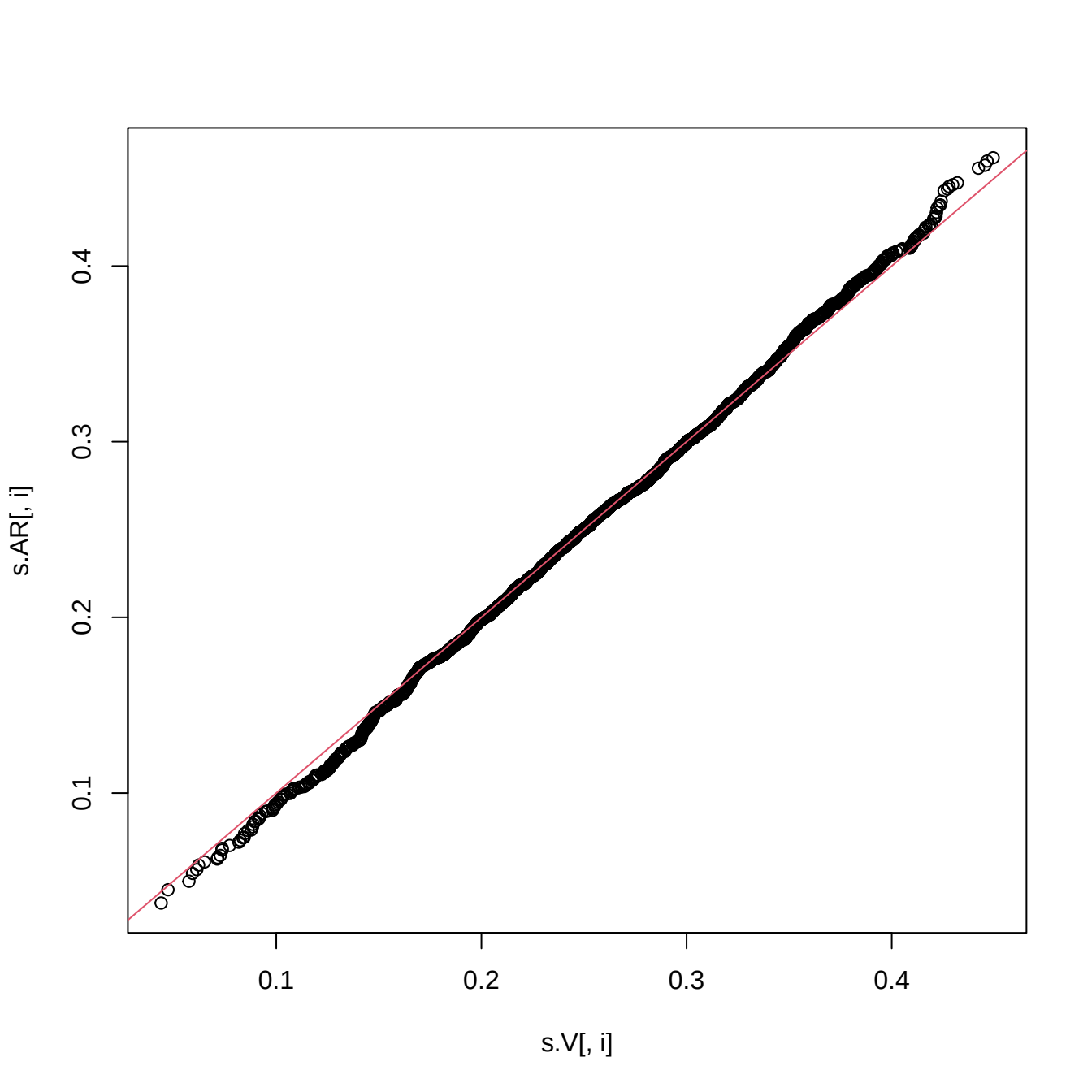
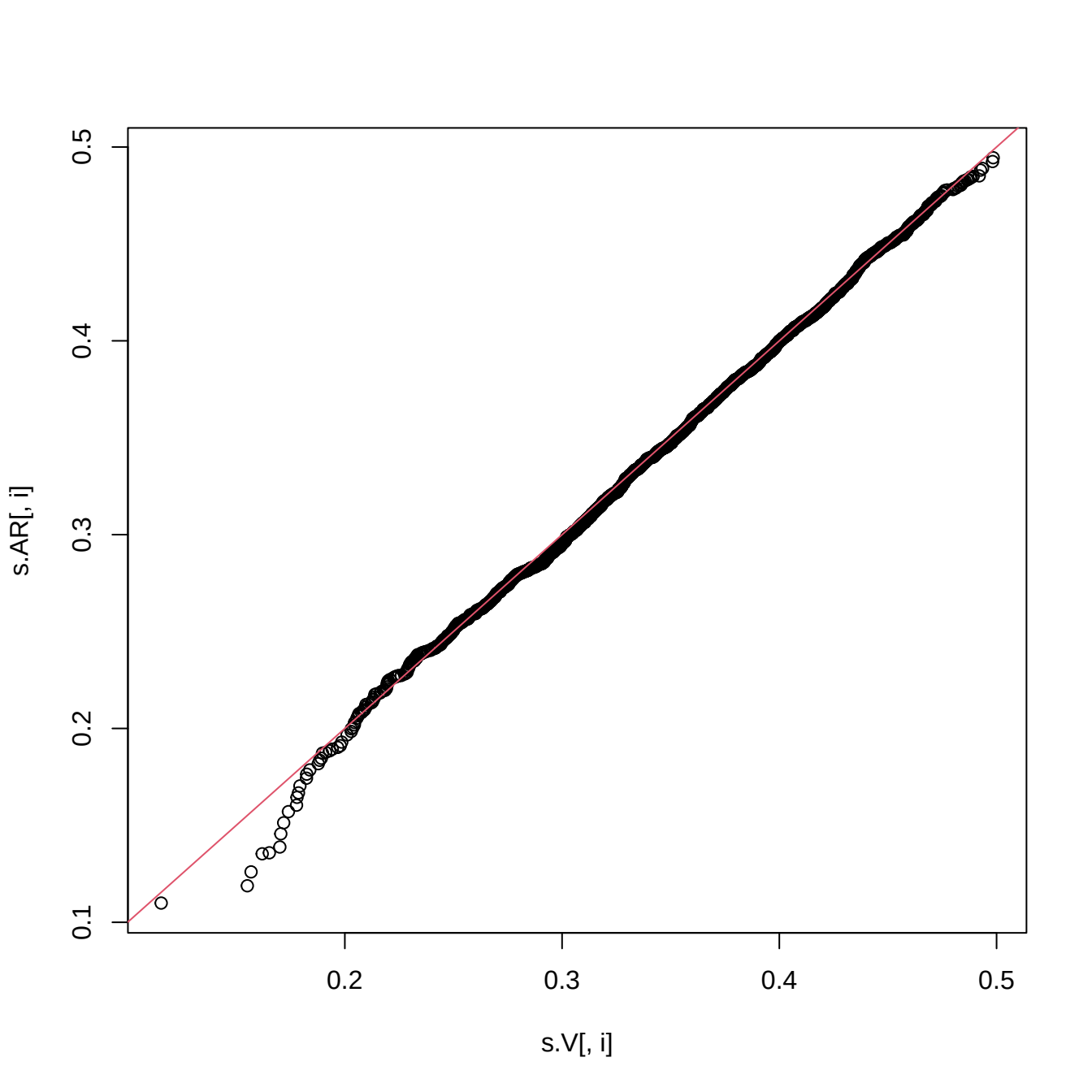
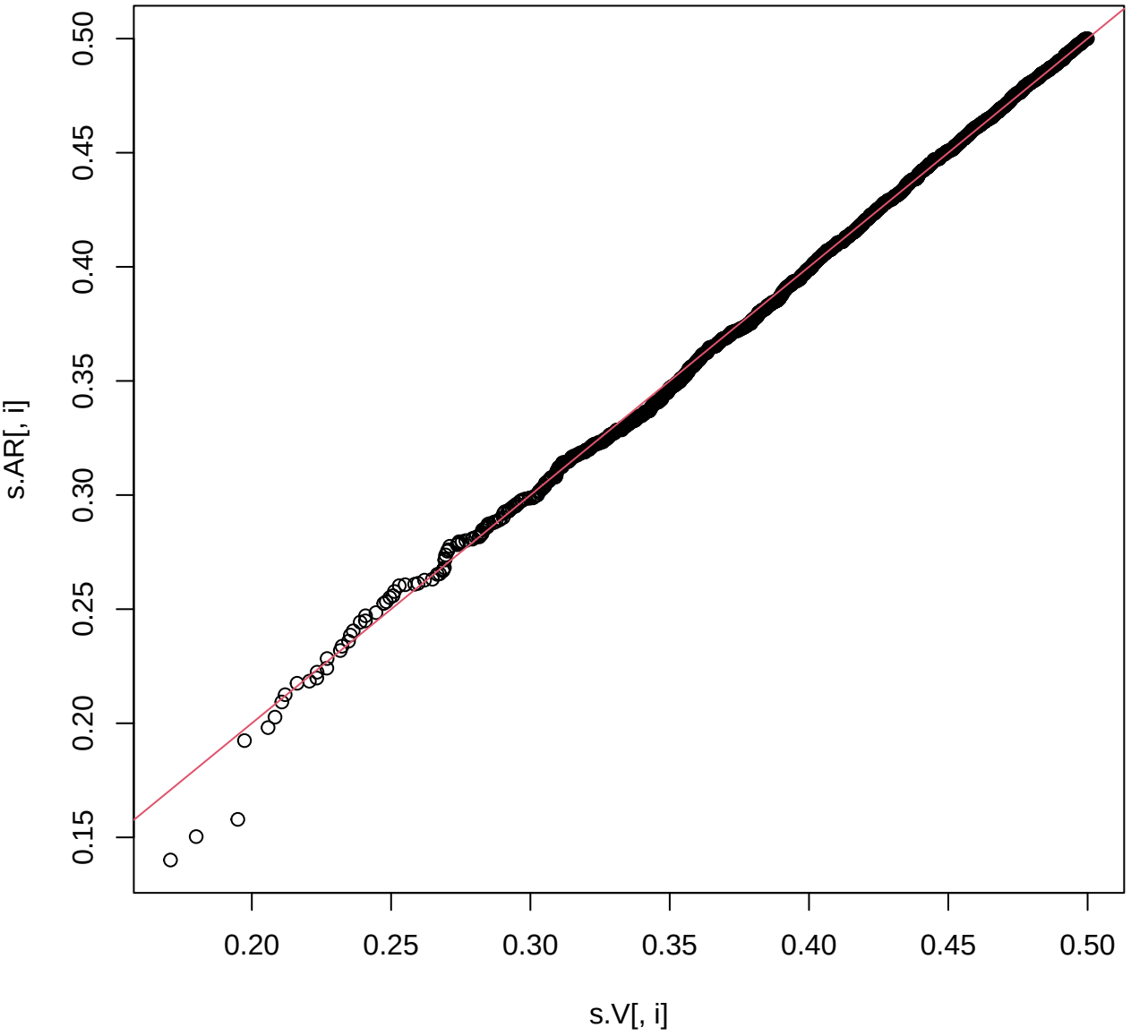

Trace of var1
0.09
0.08
0.07
0.06
0.05
0.04
0.03
0
500
1000
1500
2000
Iterations


Density of var1
40
30
20
10
0
0.02
0.04
0.06
0.08
N = 1990 Bandwidth = 0.002214


s.AR[, i]
0.1
0.2
0.3
0.4
s.V[, i]
0.1
0.2
0.3
0.4


s.AR[, i]
s.V[, i]
0.1
0.2
0.3
0.4
0.5
0.2
0.3
0.4
0.5


s.AR[, i]
0.15
0.20
0.25
0.30
0.35
0.40
0.45
0.50
0.20
0.25
0.30
0.35
0.40
0.45
0.50
s.V[, i]