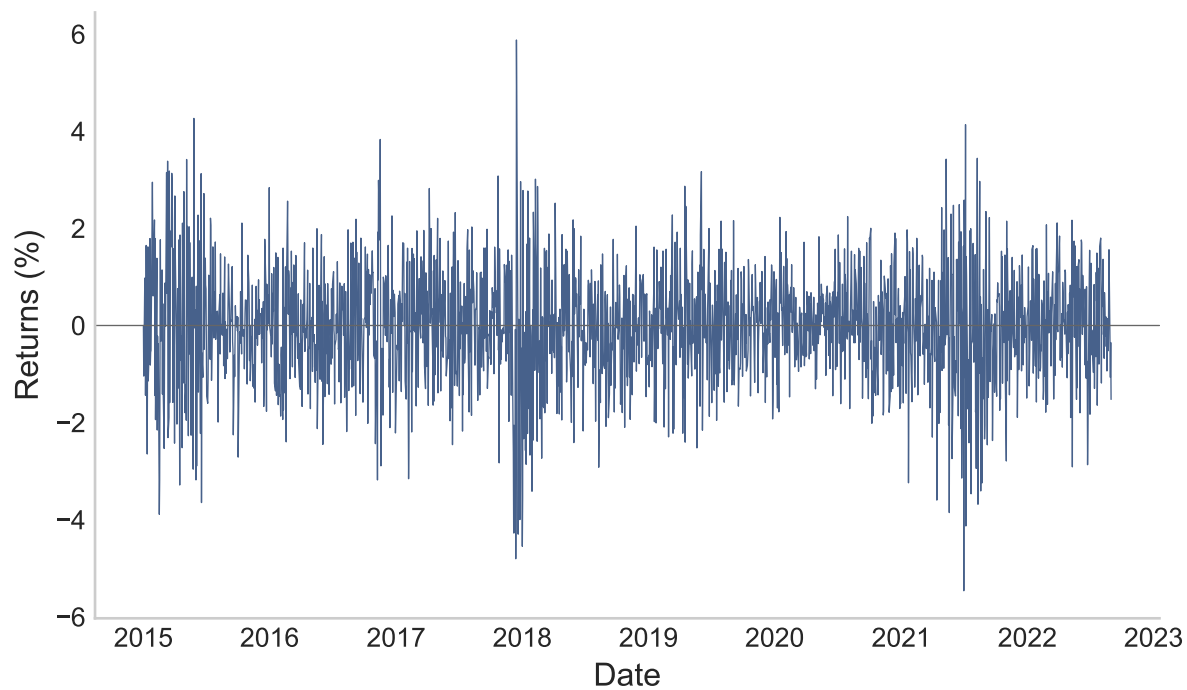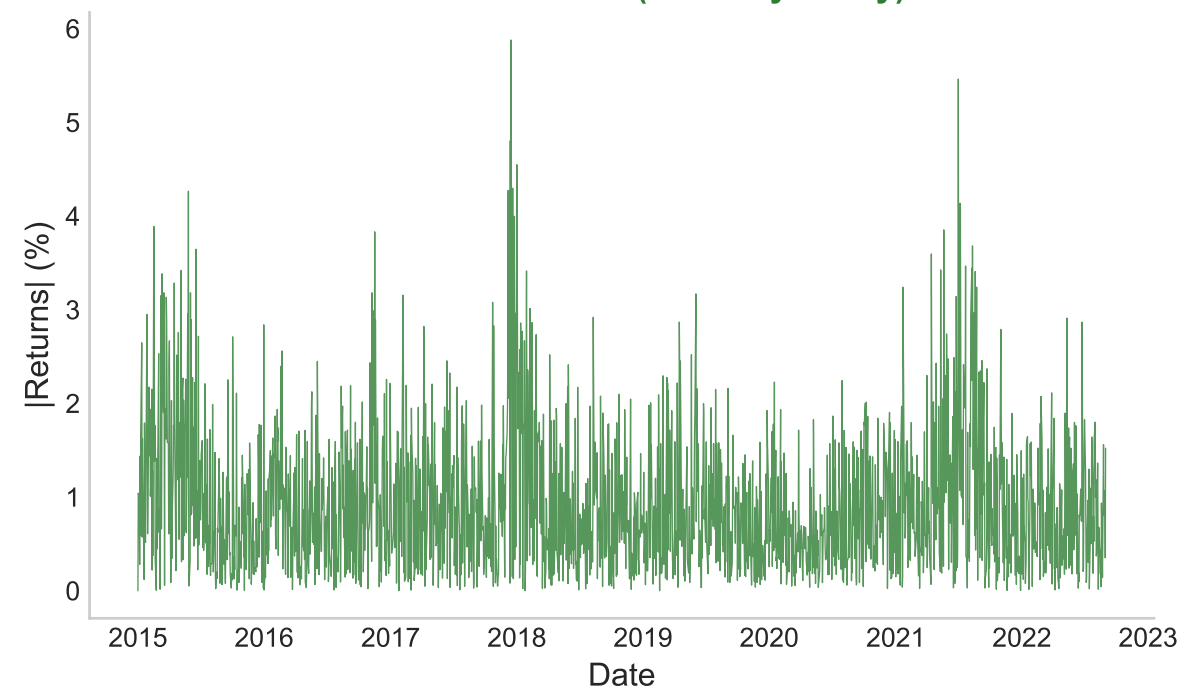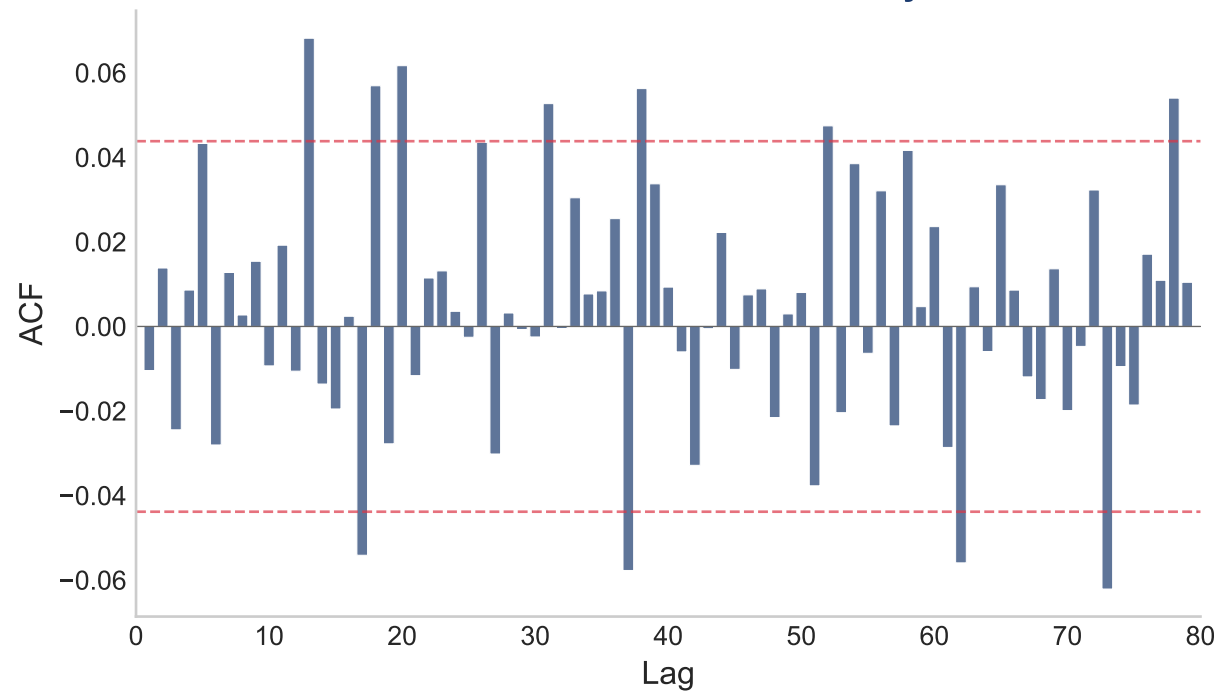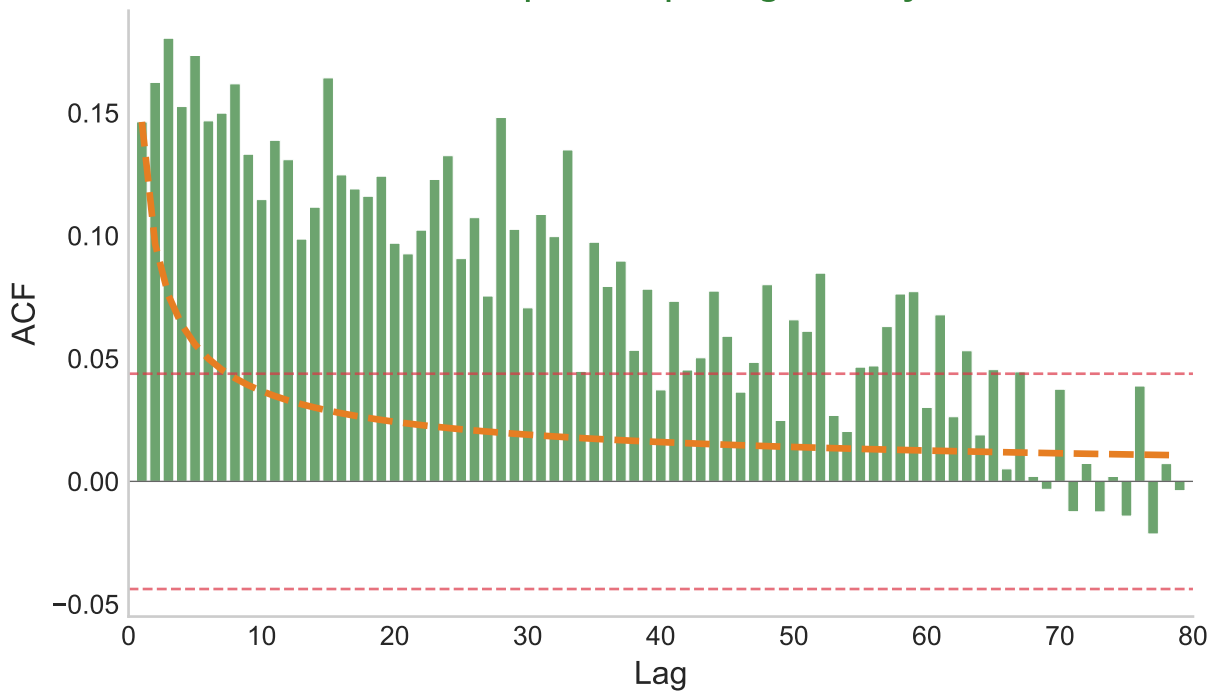Financial Returns | Absolute Returns (Volatility Proxy)

ACF of Returns: Short Memory | ACF of |Returns|: Long Memory

95% Confidence — Hyperbolic decay k^{2d-1}