S&P 500 returns (volatility clustering)
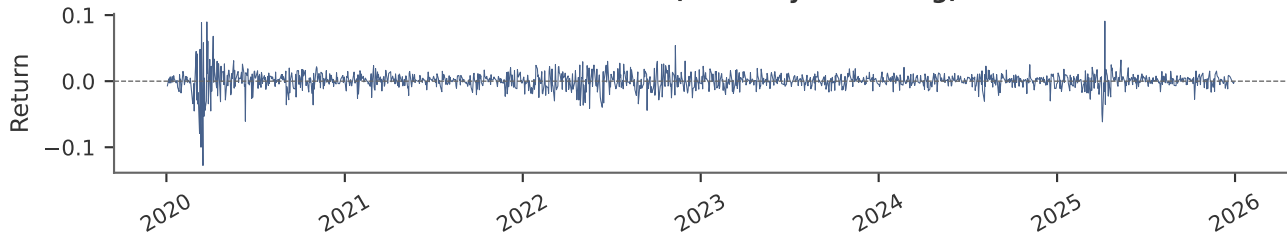
Volatility: |returns| and rolling mean