Simulated Returns
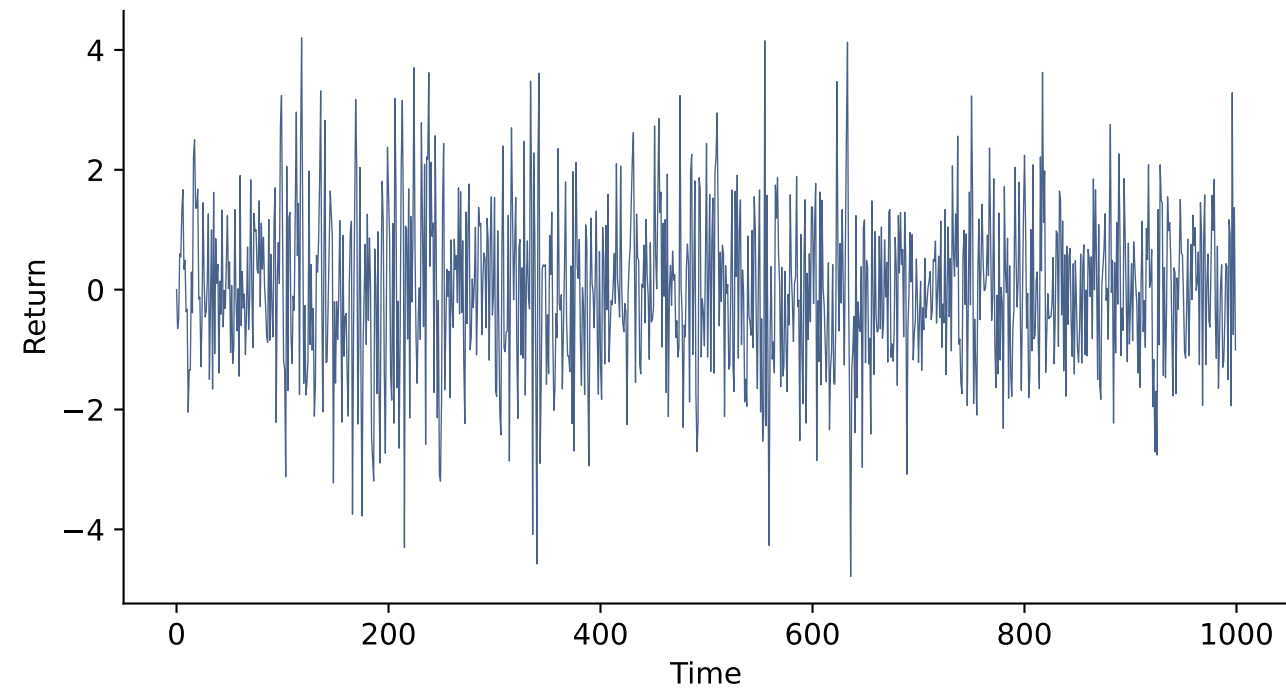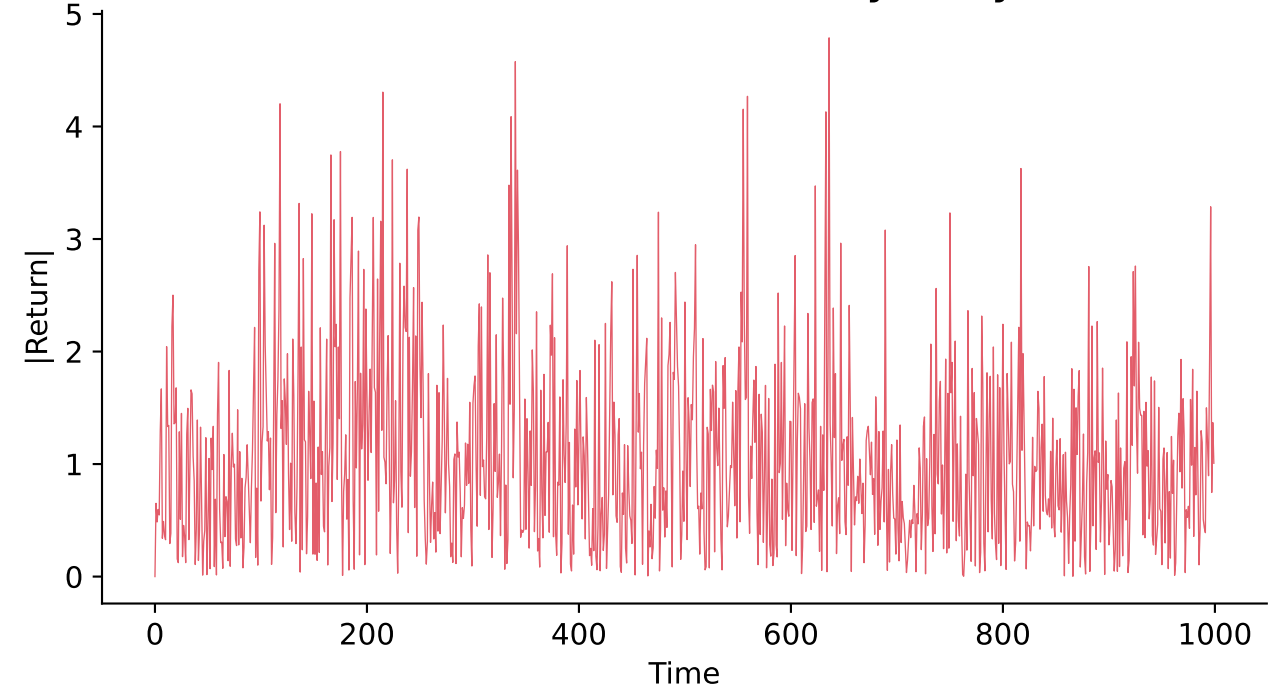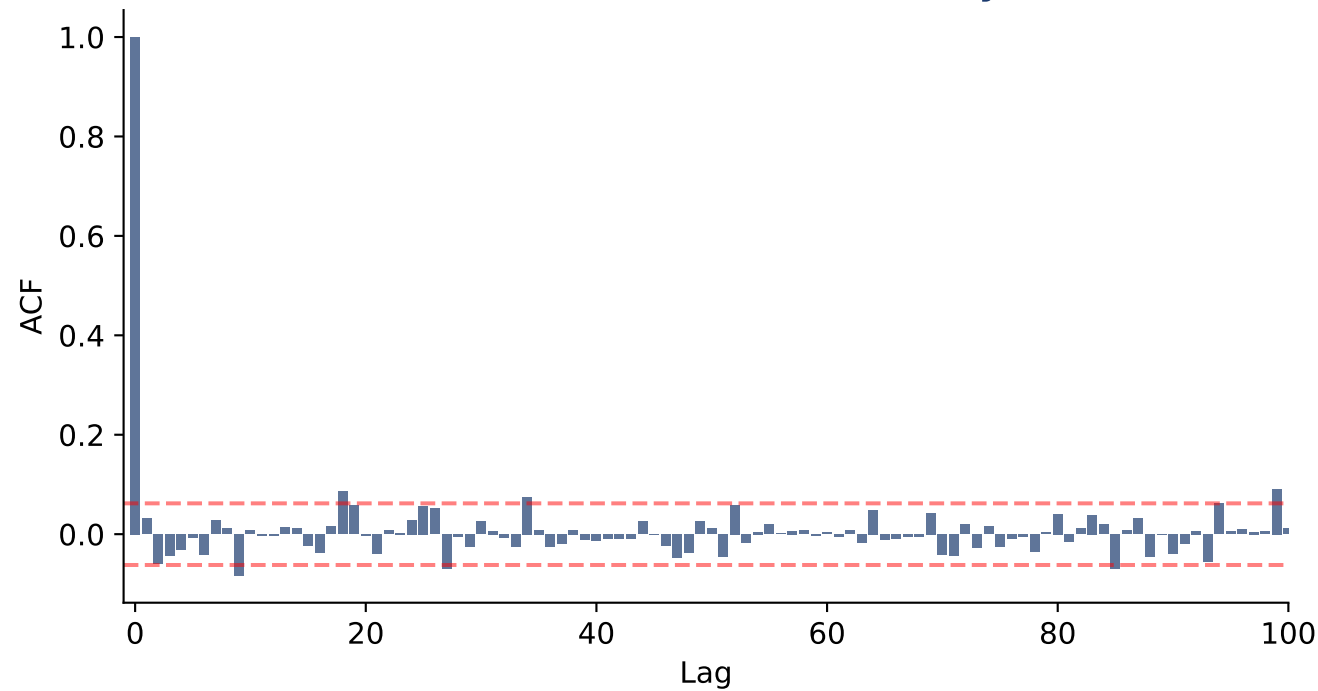
Absolute Returns (Volatility Proxy)

ACF of Returns (Short Memory)

ACF of |Returns| (Long Memory!)