S&P 500: Prices (non-stationary, I(1))
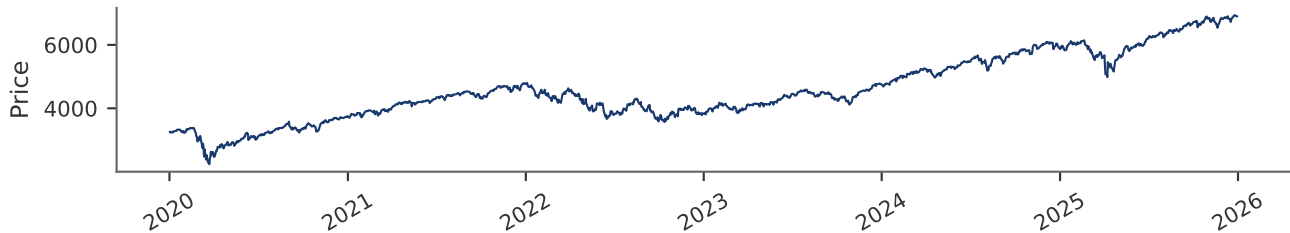
Log returns: $r_t = \ln P_t - \ln P_{t-1}$ **(stationary)**