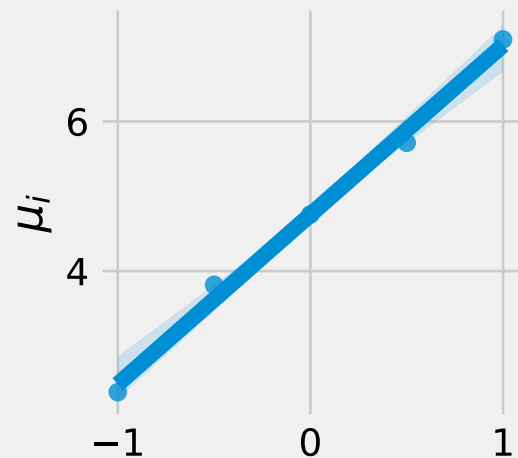
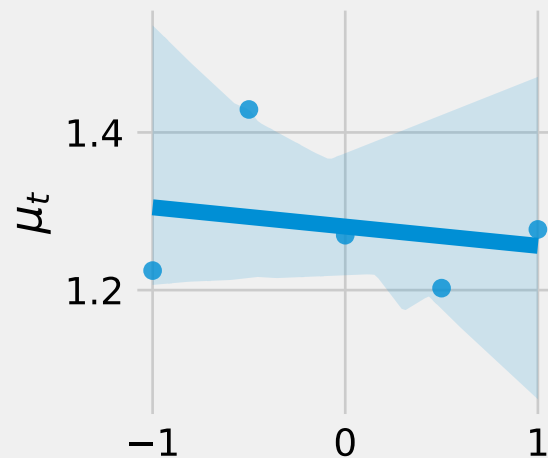


t-Copula (Model 1)

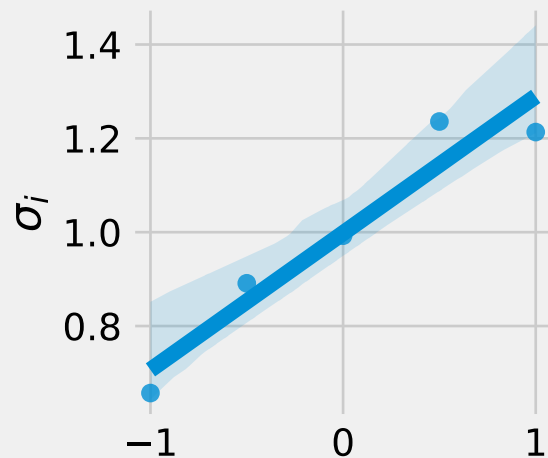
4.75 + 2.27 strat, $r^2 = 0.99$



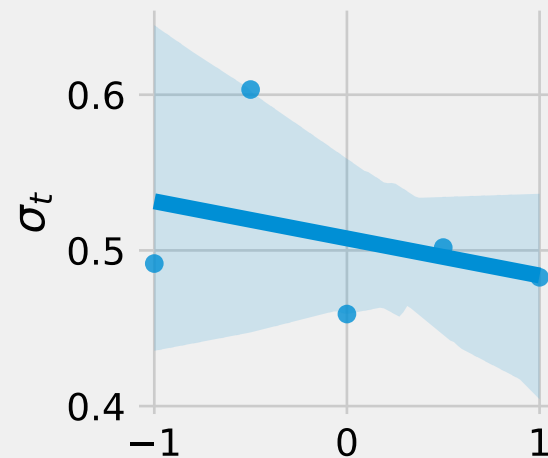
1.28 + -0.02 strat, $r^2 = 0.05$



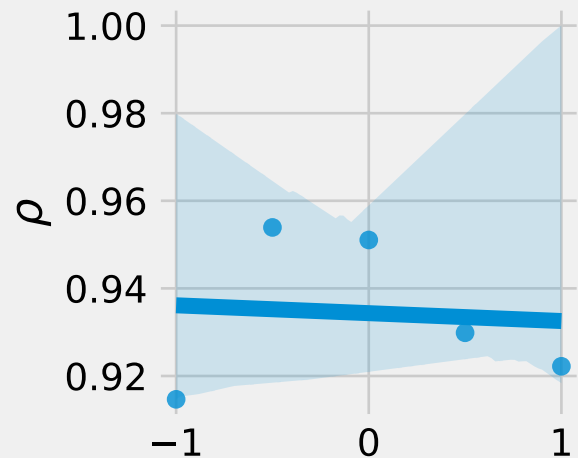
1.00 + 0.29 strat, $r^2 = 0.92$



0.51 + -0.02 strat, $r^2 = 0.11$



0.93 + -0.00 strat, $r^2 = 0.01$



Strategy (numerical)