```
hedge = Flatten[Import["c:\\book1.txt", "Table"], 1];
```

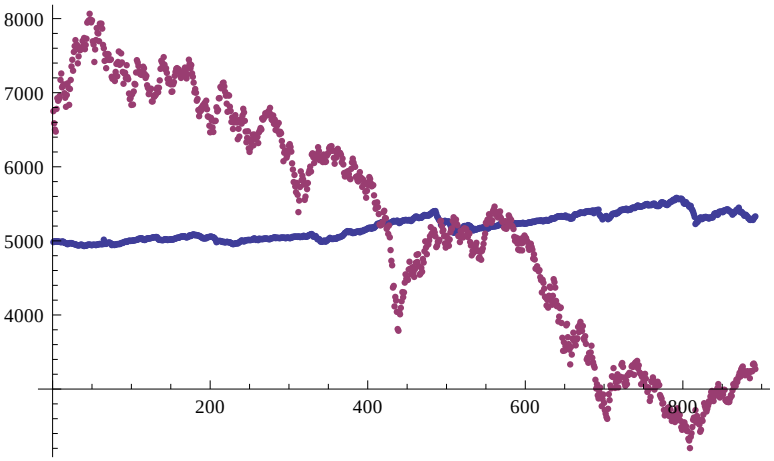
```
Length[hedge]
```

892

```
g = FinancialData["DAX", "1.1.2000"];
```

```
dax = Transpose[g][[2]][[1 ;; Length[hedge]]];
```

```
ListPlot[{hedge, dax}]
```




```
hedge = Log[hedge]; dax = Log[dax];
```

```
hedge = Differences[hedge];
```

```
dax = Differences[dax];
```

```
w = Transpose[{hedge, dax}];
```

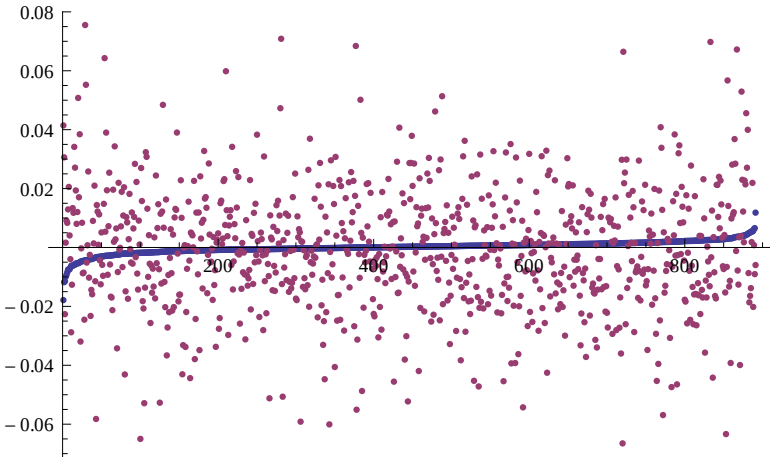
```
w = Sort[w, #1[[1]] < #2[[1]] &];
```

```
hedge = Transpose[w][[1]];
dax = Transpose[w][[2]];
```

```
w[[2]]
```

{−0.0117745, 0.0306036}

```
ListPlot[Transpose[w], PlotRange → All]
```




```
nN = 20; wN = Length[hedge];
m0 = Min[Transpose[w][[1]]]
Max[Transpose[w][[1]]]
m1 = Min[Transpose[w][[2]]]
Max[Transpose[w][[2]]]
f0 = (nN – 1) / (Max[Transpose[w][[1]]] – m0)
f1 = (nN – 1) / (Max[Transpose[w][[2]]] – m1)
d = 1 / wN // N
```

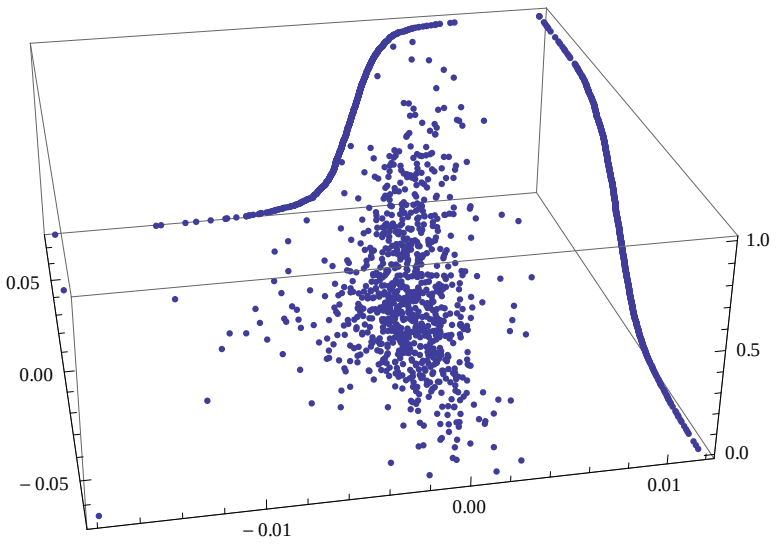
```
–0.0178719

0.0118256

–0.0665223

0.0755268

639.785

133.757

0.00112233
```

```
F = {}; For[i = 1, i ≤ wN, i++,
 For[j = 1, j ≤ wN, j++,
  m = 0;
  If[w[[j, 1]] <= w[[i, 1]]  && w[[j, 2]] ≤ w[[i, 2]], m++;];
 ];
 AppendTo[F, {w[[i, 1]], w[[i, 2]], m / wN}];
]
```

```
$Aborted
```

```
U = {}; nN = 20; For[i = 0, i ≤ nN, i++,
 AppendTo[U, {min0, i / nN * (max1 - min1) + min1, 0}];
]
For[i = 0, i ≤ nN, i++,
 AppendTo[U, {i / nN * (max0 - min0) + min0, min1, 0}];
]
For[i = 0, i ≤ nN, i++,
 AppendTo[U, {max0, i / nN * (max1 - min1) + min1,
    Length[Select[w, #[[1]] <= max0  && #[[2]] <= i / nN * (max1 - min1) + min1 &]] / wN}];
]
For[i = 0, i ≤ nN, i++,
 AppendTo[U, {i / nN * (max0 - min0) + min0, max1,
    Length[Select[w, #[[2]] <= max1  && #[[1]] <= i / nN * (max0 - min0) + min0 &]] / wN}];
]

min0 = Min[Transpose[w][[1]]];
max0 = Max[Transpose[w][[1]]];
min1 = Min[Transpose[w][[2]]];
max1 = Max[Transpose[w][[2]]];

U = {}; sdax = Sort[dax]; AppendTo[U, {max0, max1, 1}];


For[i = 1, i ≤ nn, i++,
 AppendTo[U, {hedge[[i]], max1, (i - 1) / nn}];
 AppendTo[U, {max0, sdax[[i]], (i - 1) / nn}];
 AppendTo[U, {hedge[[i]], min1, 0}];
]

F = {}; For[i = 1, i ≤ wN, i++,
 AppendTo[F, {w[[i, 1]], w[[i, 2]],
    Length[Select[w, #[[1]] < w[[i, 1]]  && #[[2]] < w[[i, 2]] &]] / wN}];
]

W = Join[F, U];
```

```
ListPointPlot3D[W]
```




```
ww = {};
For[i = 1, i ≤ nn, i++,
 AppendTo[ww, Select[W, #[[1]] == hedge[[i]] &]];
]
```

```
Length[W]
Length[Flatten[ww, 1]]
```

2675

2759

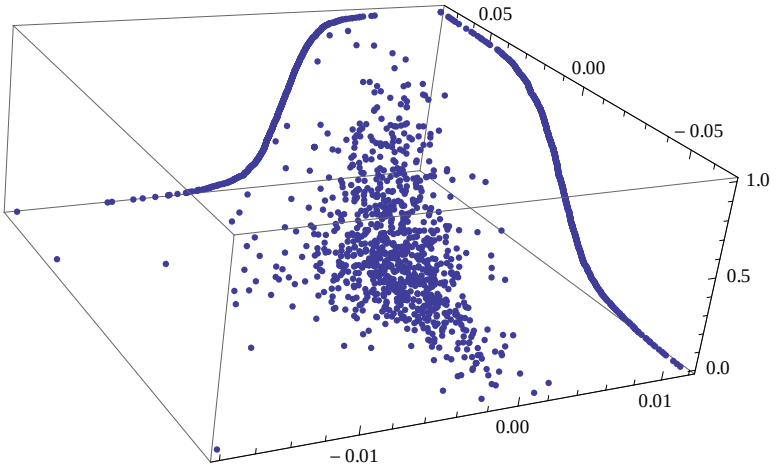
```
W[[1]]
```

{−0.0178719, 0.041439, 0}

```
ww[[9]]
```

$$\left\{\left\{-0.00741427,\ 0.00408647,\ \frac{2}{891}\right\},\ \left\{-0.00741427,\ 0.0755268,\ \frac{8}{891}\right\}\right\}$$

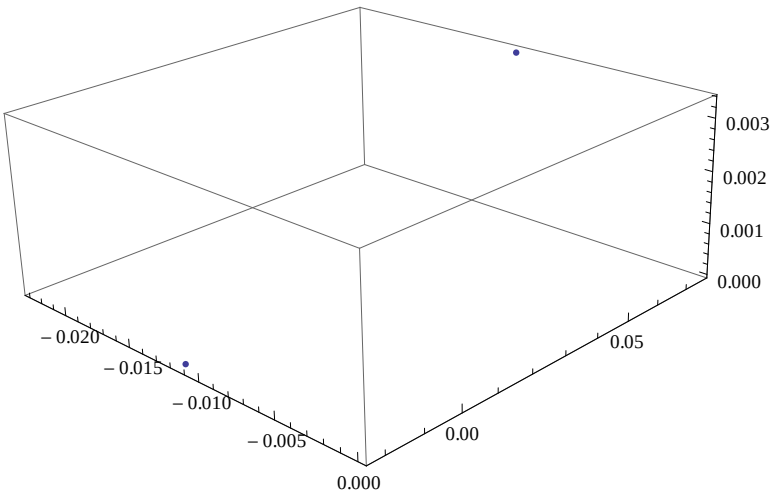
```
ListPointPlot3D[Flatten[ww, 1]]
```




```
Select[W, #[[1]] == hedge[[3]] &]
```

$$\left\{\{-0.0114726, -0.0226471, 0\}, \left\{-0.0114726, 0.0755268, \frac{2}{891}\right\}\right\}$$

```
ListPointPlot3D[Select[W, #[[1]] == hedge[[3]] &]]
```




```
w[[2]]
```

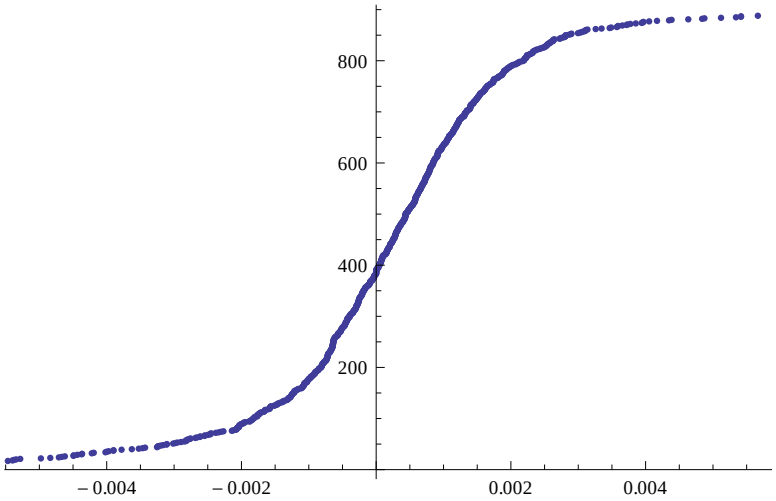
```
Length[Flatten[w, 1]]
```

891

```
Length[W]
```

4455

```
ListPlot[hrand]
```




```
nn = Length[hedge]
```

891

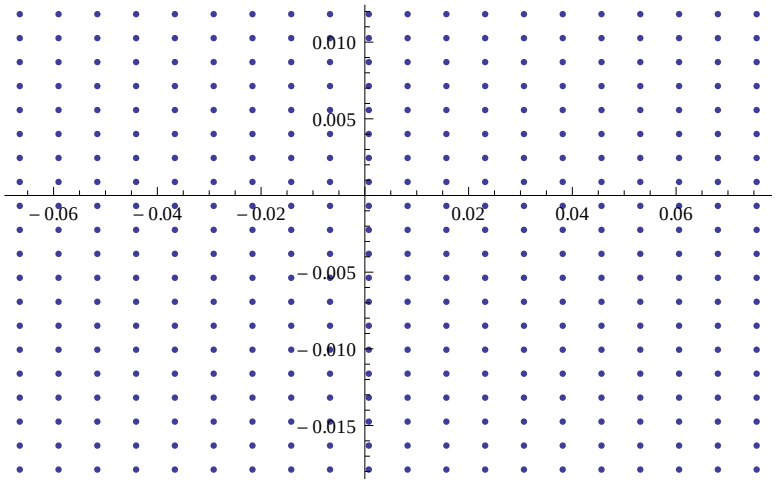
```
f = Interpolation[Join[F, U]]
```

Interpolation::indim : The coordinates do not lie on a structured tensor product grid.

```
F[[1, 1]]
```

{–0.0665223, –0.0178719, 0}

```
ListPlot[Transpose[Transpose[Q][[1 ;; 2]]]]
```

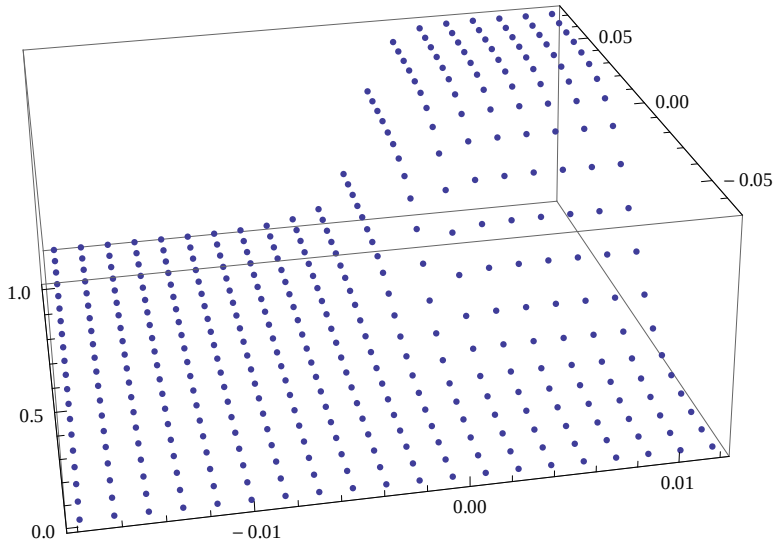



```
w[[1]]
```

{0.041439, –0.0178719}

```
F = Table[{m0 + i / f0, m1 + j / f1, 0}, {i, 0, nN - 1}, {j, 0, nN - 1}]; For[i = 1, i ≤ nN, i++,
 For[j = 1, j ≤ nN, j++,
  For[k = 1, k ≤ wN, k++,
   If[w[[k, 2]] ≤ F[[i, j, 2]] && w[[k, 1]] ≤ F[[i, j, 1]] , F[[i, j, 3]] += d;];
  ]
 ]]; Q = Flatten[F, 1];
```

```
ListPointPlot3D[Q]
```




```
w = Import["c:\\Trivariat.txt", "Table"];
```

```
Length[w]
```

```
8000
```

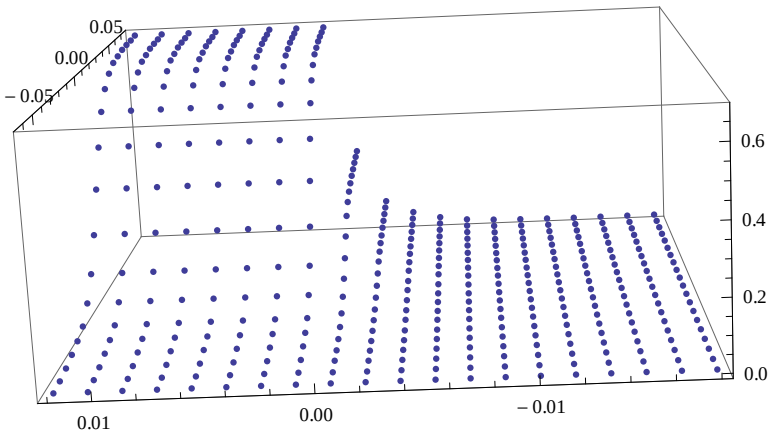
```
w[[8000]]
```

```
{0.011826, 0.075527, 0.011826, 1.}
```

```
w1 = Select[w, #[[1]] == w[[5000, 1]] &];
```

```
fif = Transpose[Transpose[w1][[2 ;; 4]]];
```

```
ListPointPlot3D[fif]
```




```
w[[3]]
```

```
{–0.017872, –0.063653, 0.}
```

```
Length[w]
```

```
10 000
```

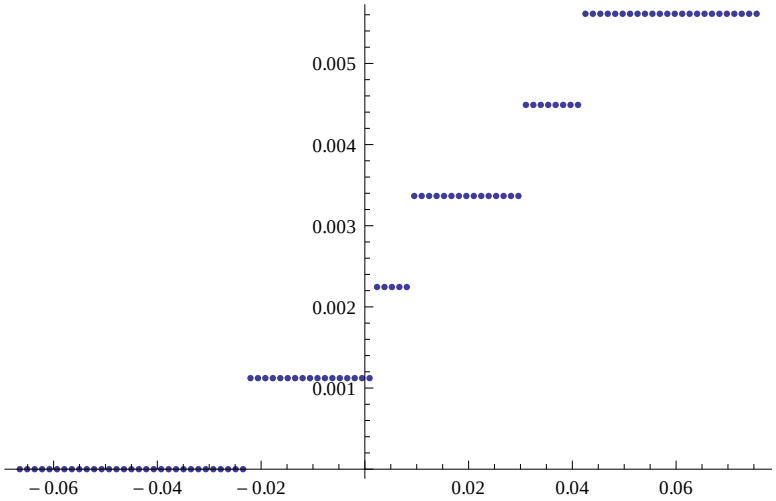
```
w[[1000, 2]]
```

```
0.075527
```

```
Table[p, {p, 1, 9999, 1000}]
```

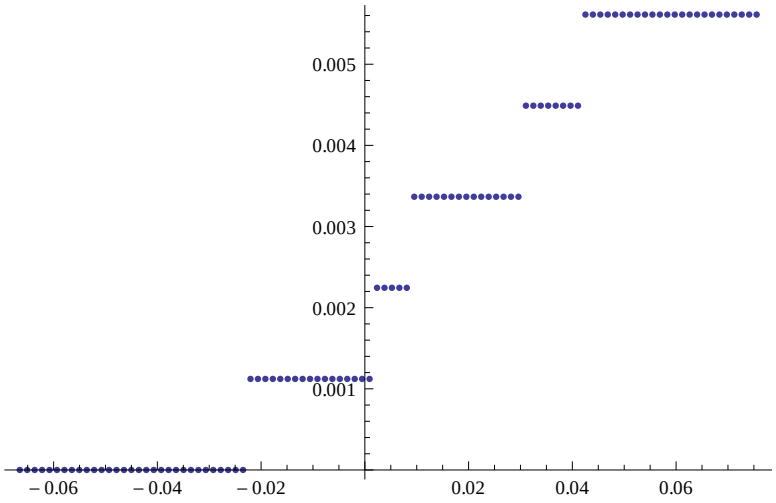
```
{1, 1001, 2001, 3001, 4001, 5001, 6001, 7001, 8001, 9001}
```

```
p = 3000; ListPlot[{#[[2]], #[[3]]} & /@ Select[w, #[[1]] == w[[p, 1]] &]]
```




```
ll = {#[[2]], #[[3]]} & /@ Select[w, #[[1]] == w[[p, 1]] &];
```

```
ListPlot[ll]
```




```
Max[Table[w[[k, 3]] – Q[[k, 3]], {k, nN^2}]]
```

4.74747×10^{-7}