

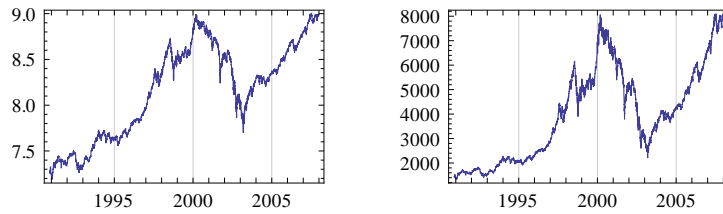
```
Exit[]
```

```
g = FinancialData["DAX", "1.1.1900"];
```

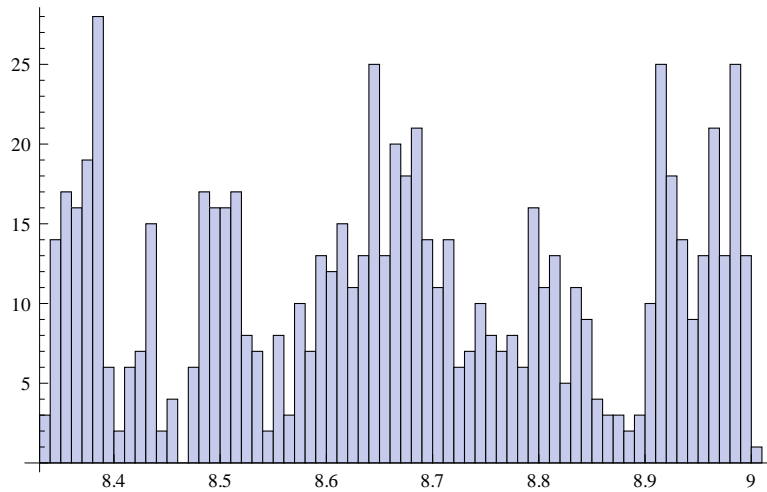
```
g[[1]]
```

```
{1990, 11, 26}, 1443.2}
```

```
GraphicsRow[{DateListPlot[{{#1, Log[#2]} & @@@ g, Joined → True},  
DateListPlot[{g}, Joined → True]]
```

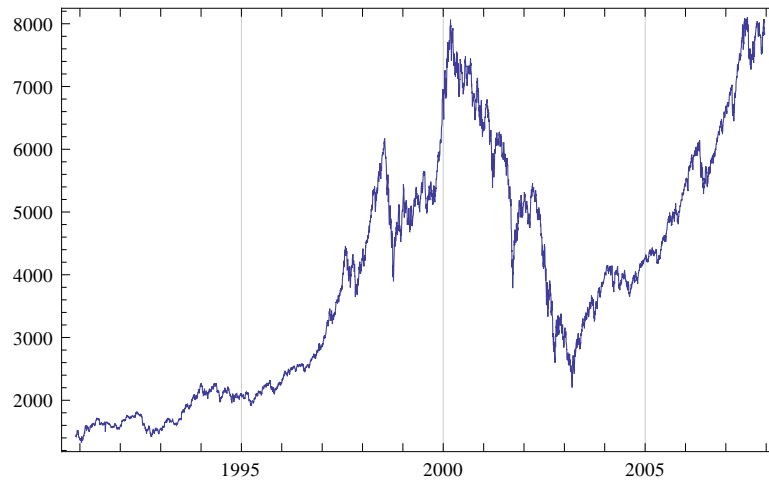


```
Histogram[Log[#2] & @@@ g, HistogramCategories → 50]
```

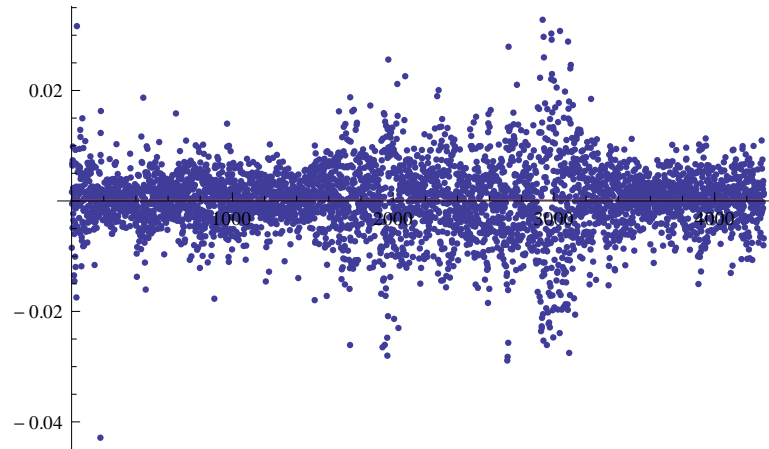


```
d = Differences[Log[10, #2] & @@@ g];
```

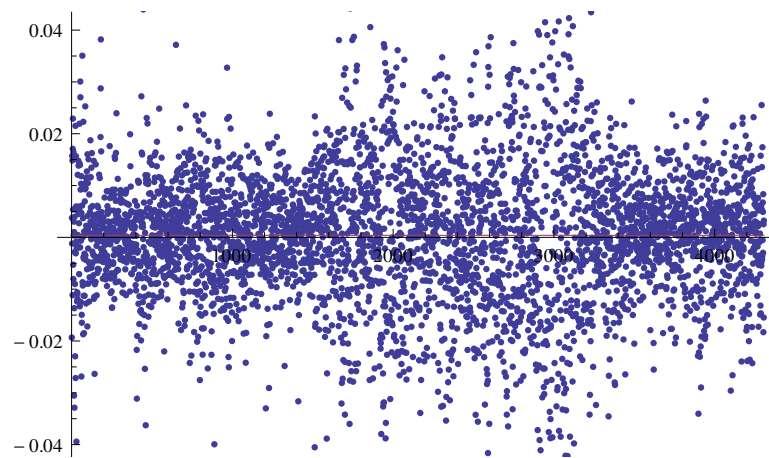
```
DateListPlot[{g}, Joined → True]
```



```
Show[ListPlot[d, PlotRange → All], Plot[{, Mean[d]}, {x, 0, Length[d]}]]
```



```
Show[ListPlot[10 ^ d - 1], Plot[{, 10 ^ Mean[d] - 1}, {x, 0, Length[d]}]]
```



```

Mean[d]
Log[10, g[[Length[g], 2]] / g[[1, 2]]] / Length[d]

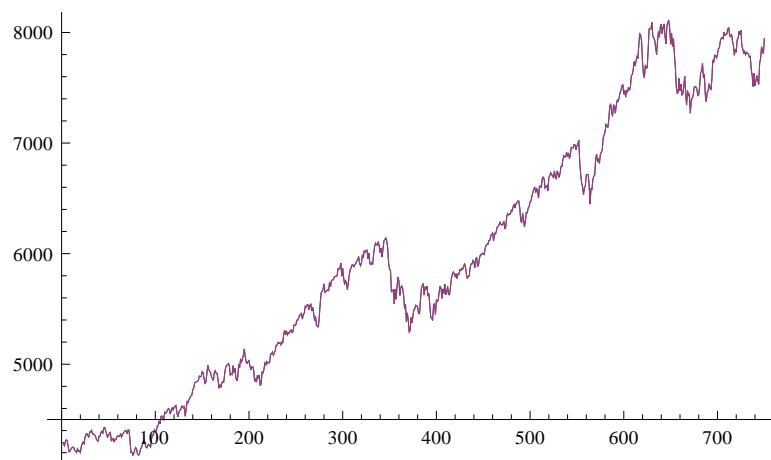
0.000357102

0.000357102

U = {g[[1, 2]]};
For[i = 0, i < Length[d], i++,
  AppendTo[U, U[[i + 1]] 10 ^ (d[[i + 1]]) ];
]

```

```
ListPlot[{U, #2 & @@@ g}, Joined -> True]
```



```
<< Histograms`
```

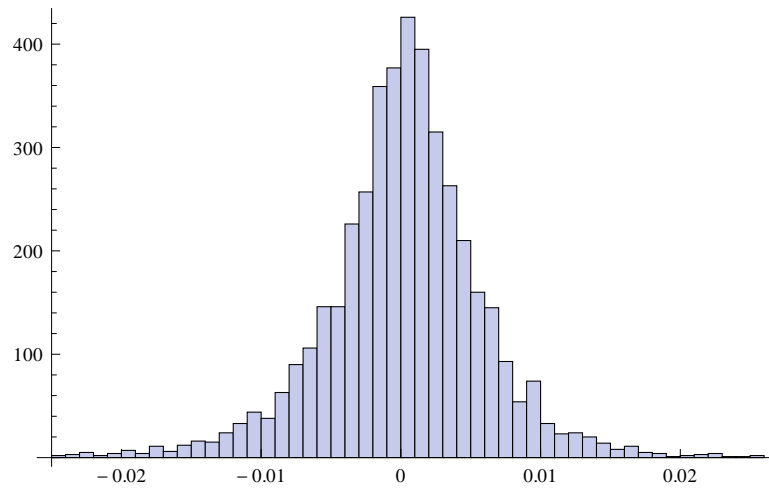
HistogramCategories::shdw :

Symbol HistogramCategories appears in multiple contexts {Histograms`, Global`}; definitions in context Histograms` may shadow or be shadowed by other definitions.

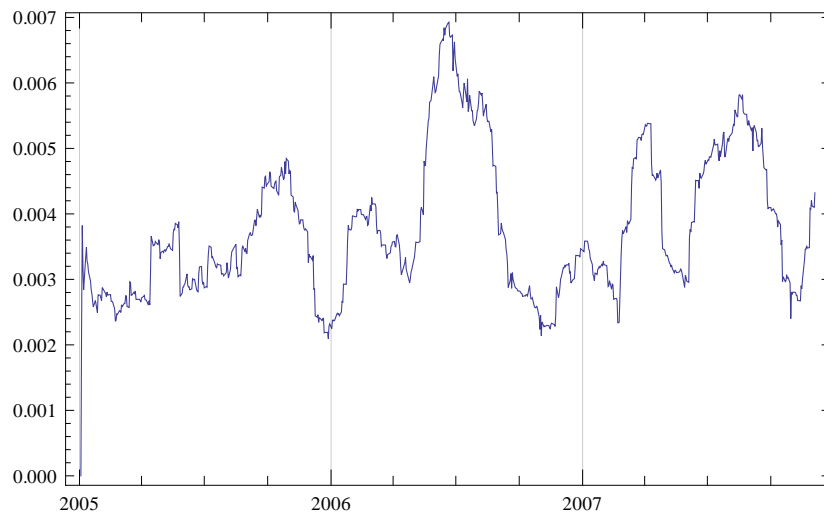
Histogram::shdw :

Symbol Histogram appears in multiple contexts {Histograms`, Global`}; definitions in context Histograms` may shadow or be shadowed by other definitions.

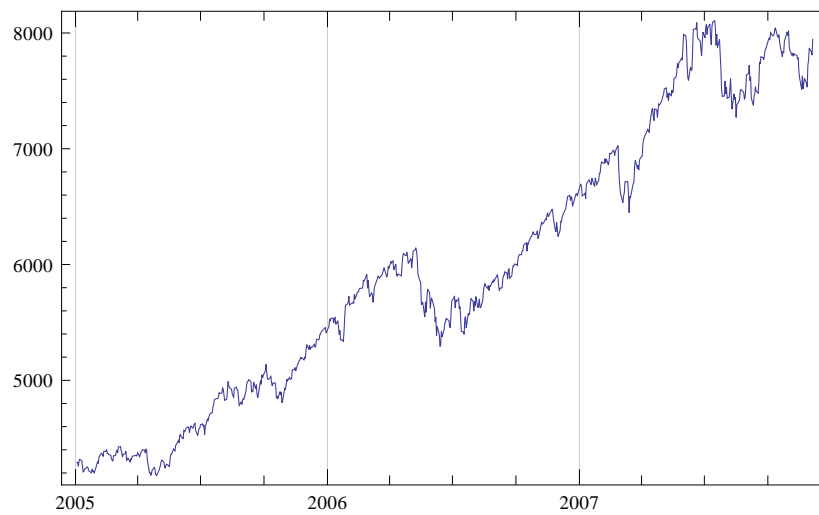
```
Histogram[d, HistogramCategories -> 80; HistogramRange -> {-0.025, 0.025}]
```



```
sd[i_, n_] := If[i == 1, 0, StandardDeviation[d[[Max[i - n + 1, 1] ;; i]]]]
DateListPlot[Table[{g[[i, 1]], sd[i, 30]}, {i, 1, Length[d]}], Joined -> True]
```



```
DateListPlot[{g}, Joined → True]
```



```
vd = FinancialData["VIX", "1.1.2005"];
```

FinancialData::notent : VIX is not a known entity in FinancialData.

```
g
```

```
{{{2005, 2, 24}, 0.22}, {{2005, 6, 23}, 0.22}, {{2005, 9, 22}, 0.22}, {{2005, 12, 22}, 0.25},
  {{2006, 2, 23}, 0.25}, {{2006, 6, 22}, 0.25}, {{2006, 9, 21}, 0.25}, {{2006, 12, 21}, 0.28},
  {{2007, 2, 22}, 0.28}, {{2007, 6, 21}, 0.28}, {{2007, 9, 20}, 0.28}}
```