

```

Exit[];

hedge = Flatten[Import["c:\\book1.txt", "Table"], 1][[1 ;; 120]];

Length[hedge]

120

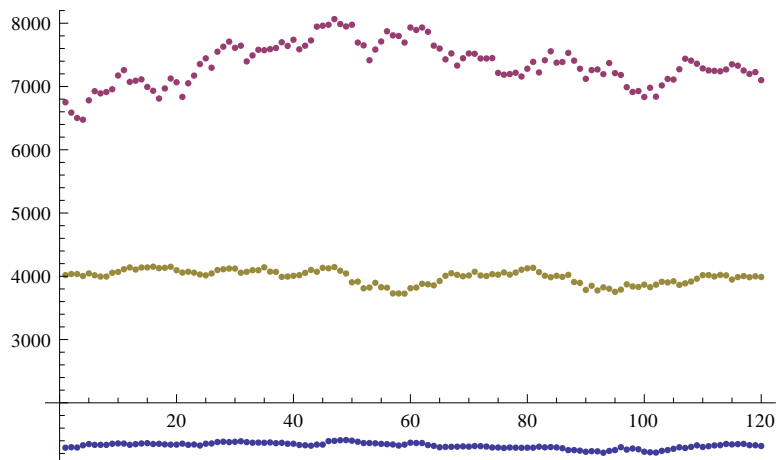
g = FinancialData["DAX", "1.1.2004"];

d2 = Transpose[g][[2]][[1 ;; Length[hedge]]];

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

ListPlot[{hedge, dax, d2}]

```



```

Export["c:\\outt.csv", Transpose[{hedge, dax, d2}]]

```

```

c:\\outt.csv

```

```

hedge = Log[hedge]; dax = Log[dax]; d2 = Log[d2];

hedge = Differences[hedge];

dax = Differences[dax]; d2 = Differences[d2];

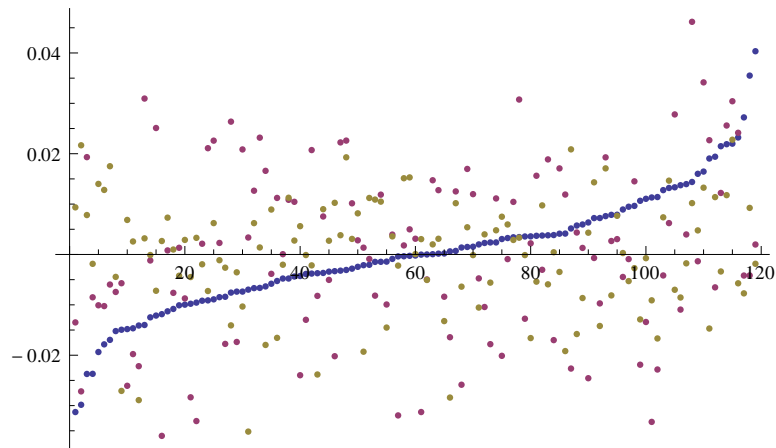
w = Transpose[{hedge, dax, d2}];

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

hedge = Transpose[w][[1]];
dax = Transpose[w][[2]];
d2 = Transpose[w][[3]];

```

```
ListPlot[Transpose[w][[1 ;; 3]], PlotRange -> All]
```



```
min0 = Min[Transpose[w][[1]]]; wN = Length[hedge]; nn = wN;
max0 = Max[Transpose[w][[1]]];
min1 = Min[Transpose[w][[2]]];
max1 = Max[Transpose[w][[2]]];

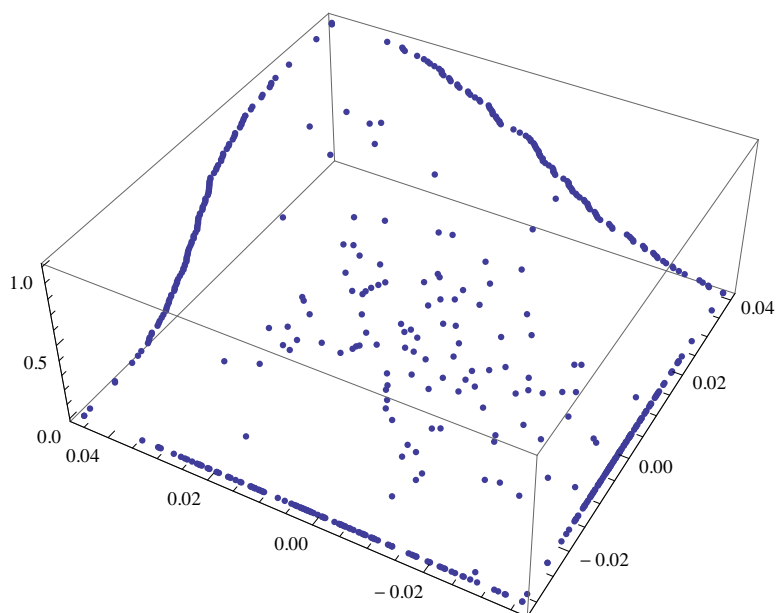
U = {}; sdax = Sort[dax]; AppendTo[U, {max0, max1, 1}];

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}];
  AppendTo[U, {min0, sdax[[i]], 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]

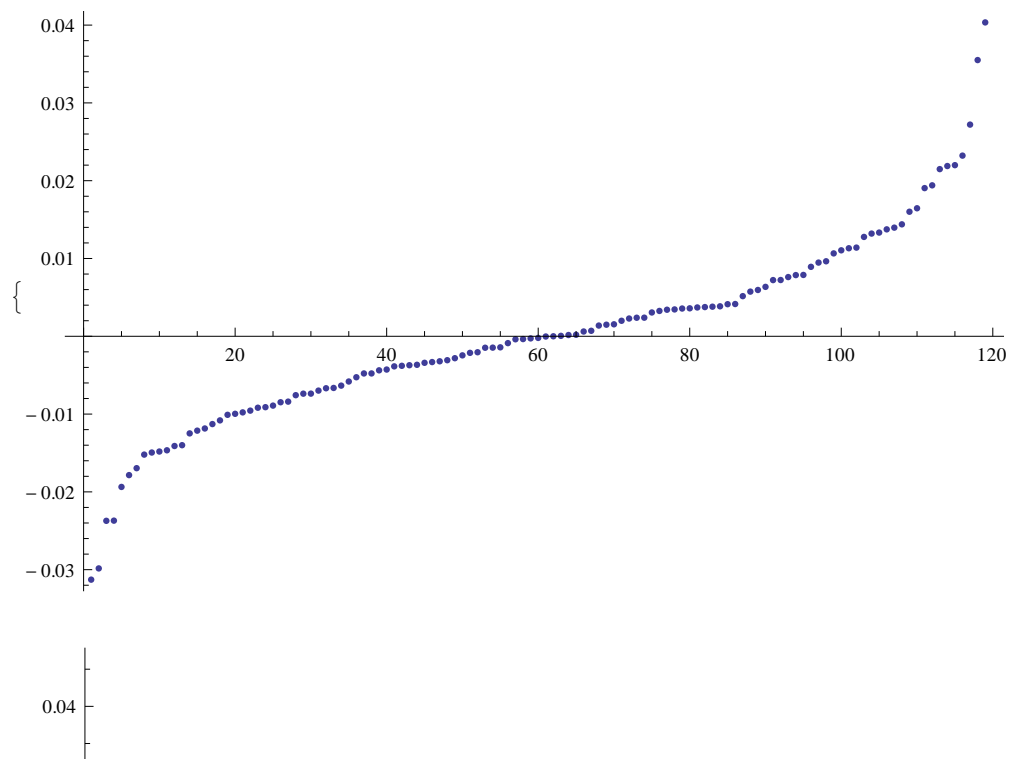


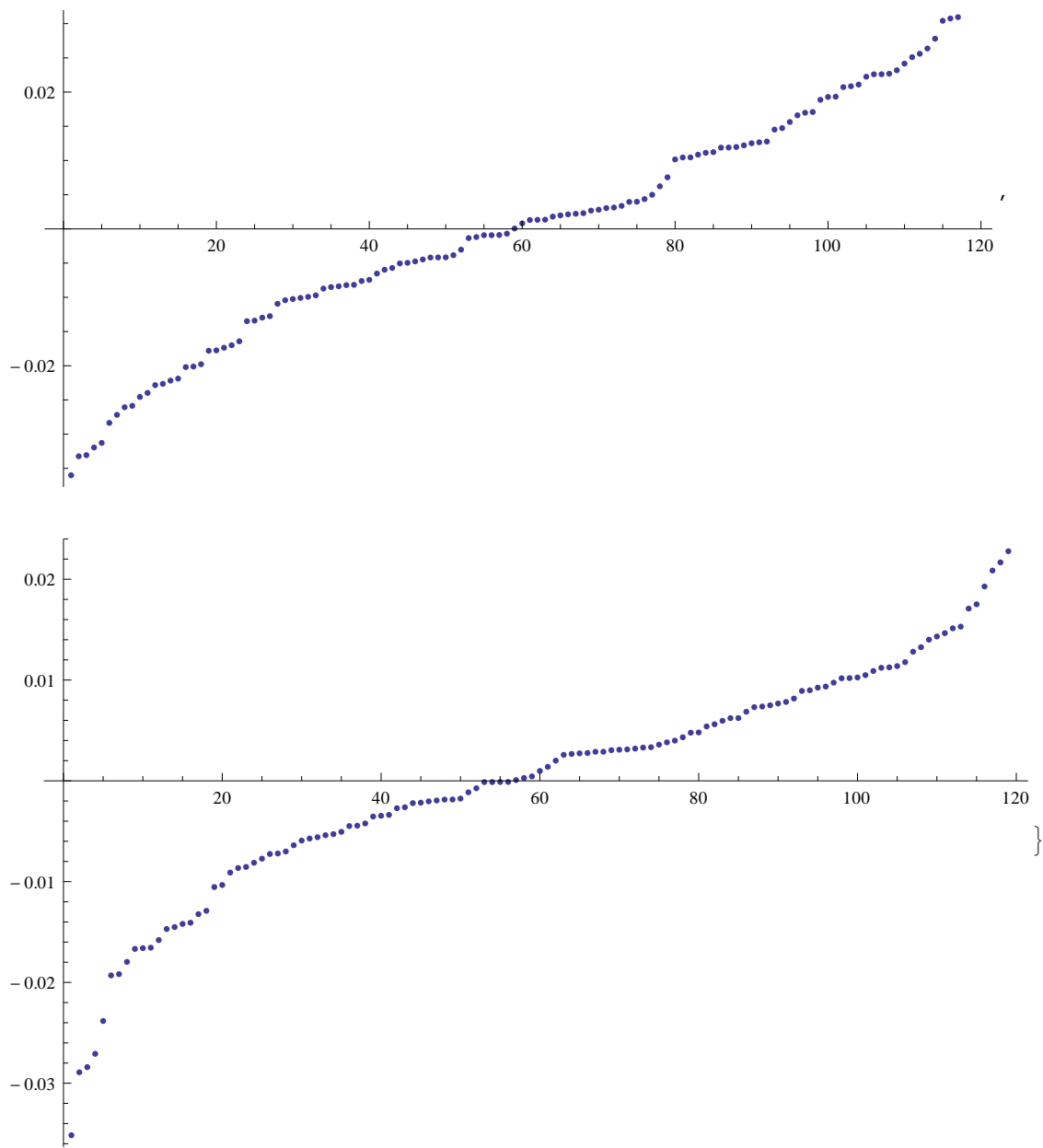
```

hedgeI = Table[{hedge[[i]], (i - 1) / (nn - 1)}, {i, nn}];
d2I = Table[{Sort[d2][[i]], (i - 1) / (nn - 1)}, {i, nn}];
daxI = Table[{sdax[[i]], (i - 1) / (nn - 1)}, {i, nn}]; W = F;
Co = Table[{Select[hedgeI, #[[1]] == W[[i, 1]] &][[1, 2]],
  Select[daxI, #[[1]] == W[[i, 2]] &][[1, 2]], W[[i, 3]]}, {i, Length[W]}];
AppendTo[Co, {1, 0, 0}]; AppendTo[Co, {0, 1, 0}]; AppendTo[Co, {1, 1, 1}];

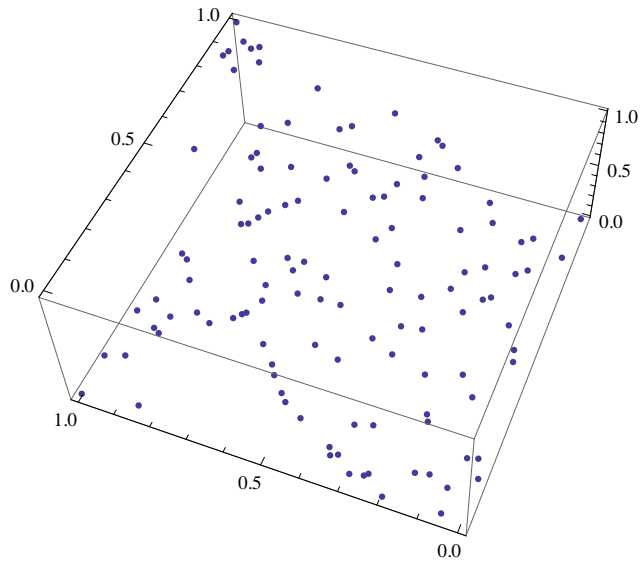
{ListPlot[Sort[hedge]], ListPlot[Sort[dax]], ListPlot[Sort[d2]]}

```





```
ListPointPlot3D[Co]
```



```
Show[ListPlot3D[Co, Mesh → All], ListPointPlot3D[Co, PlotStyle → Red]]
```

