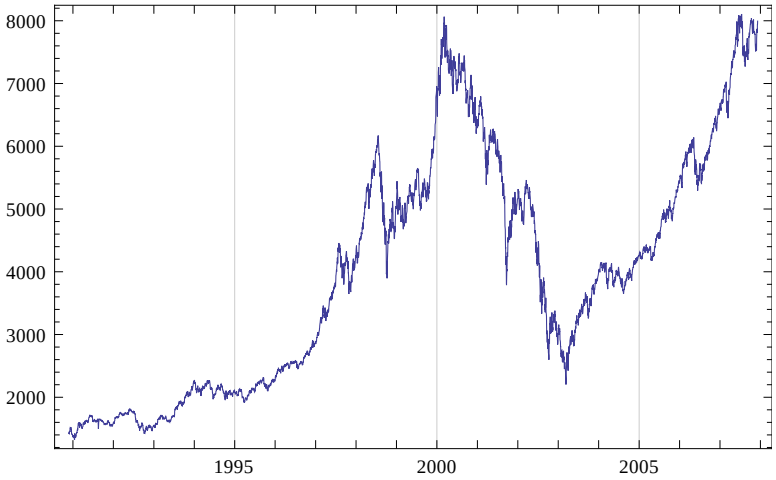
```
g = FinancialData["DAX", "1.1.1980"];
```

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

```
{{2000, 1, 3}, 6750.76}
```

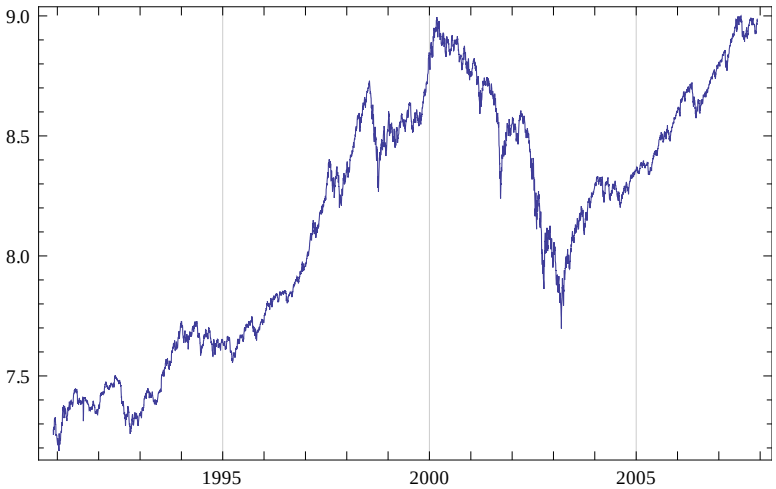
```
DateListPlot[g, Joined -> True]
```




```
#[[2]] & /@ {{a, 2}, {b, 3}, {c, 4}}
```

```
{2, 3, 4}
```

```
DateListPlot[{#[[1]], Log[#[[2]]]} & /@ g, Joined -> True]
```




```
m = Mean[Transpose[g][[2]]]; o = Variance[Transpose[g][[2]]];
```

```
l = Length[g]
```

```
4300
```

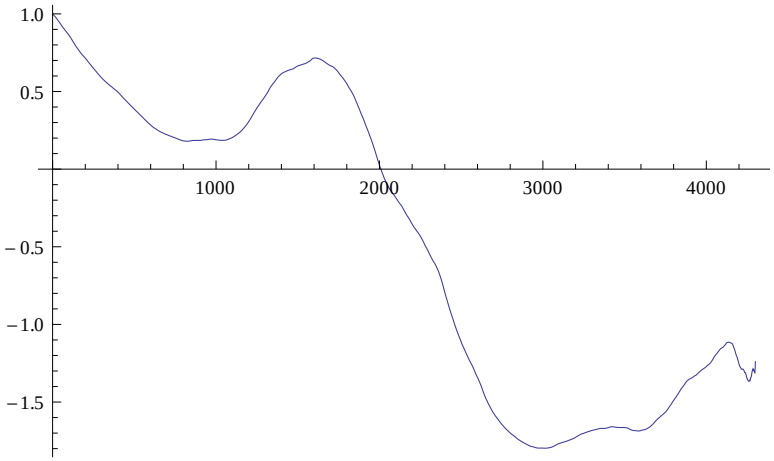
```
c[t_] := (Sum[g[[k, 2]] g[[k + t, 2]], {k, 1, l - t}] / (l - t) - m^2) / l * (l + 1) / o
```

```
c[0]
```

```
1.
```

```
ct = Table[c[t], {t, 0, l - 1}];
```

```
ListPlot[ct, Joined -> True]
```




```
ca[t_, n_, s_] := (Sum[g[[k, 2]] g[[k + t, 2]], {k, s, s + n - 1 - t}] / (n - t) -
      (Mean[g[[s ;; s + n - 1, 2]]]) ^ 2) / l * (l + 1) / Variance[g[[s ;; s + n - 1, 2]]]
```

```
ca[3, l, 1]
```

```
0.995807
```

```
c[3]
```

```
0.995807
```

```
ListPlot[Table[Table[Log[ca[t, 1000, 20 k]], {t, 0, 20}], {k, 1, 100}], Joined -> True]
```