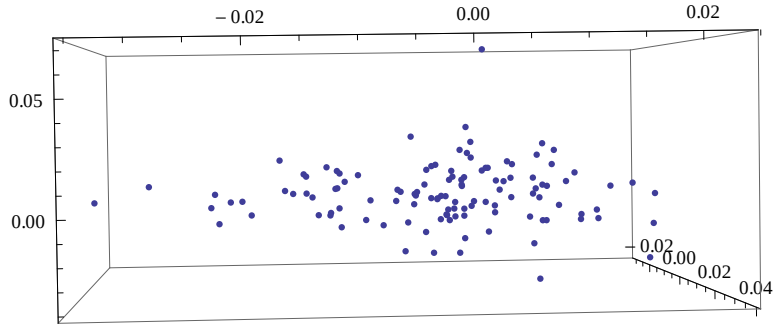
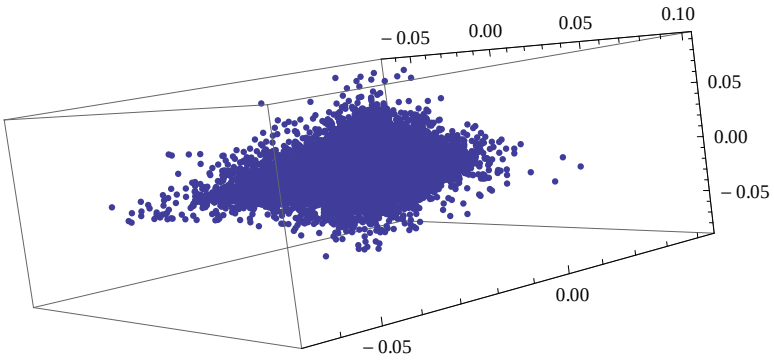
```
R = Import["D:\\Dateien\\NetBeansProjects\\HedgeFit\\ekurse.dat", "Table"];

R = Differences[Log[R]];

ListPointPlot3D[R]
```

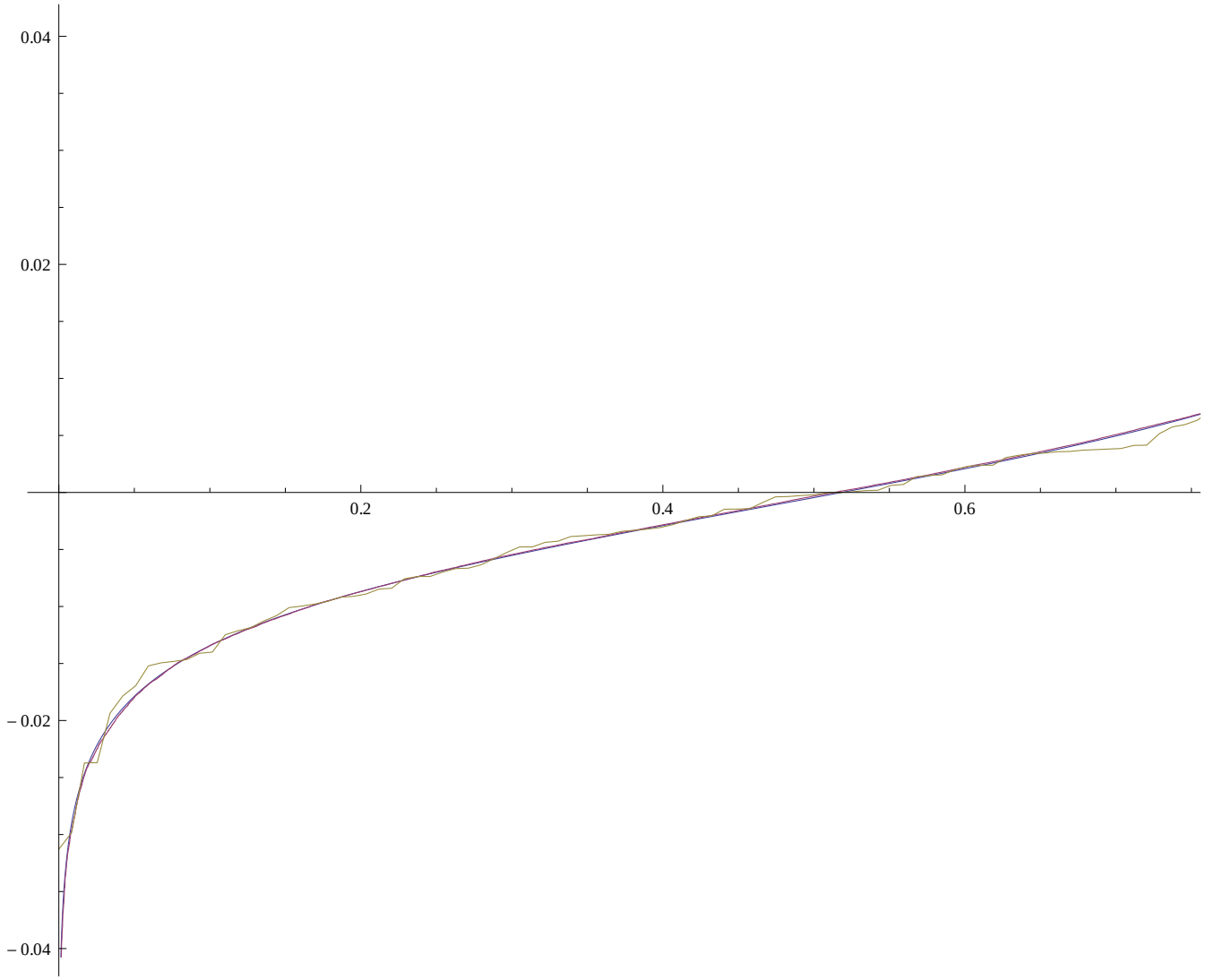


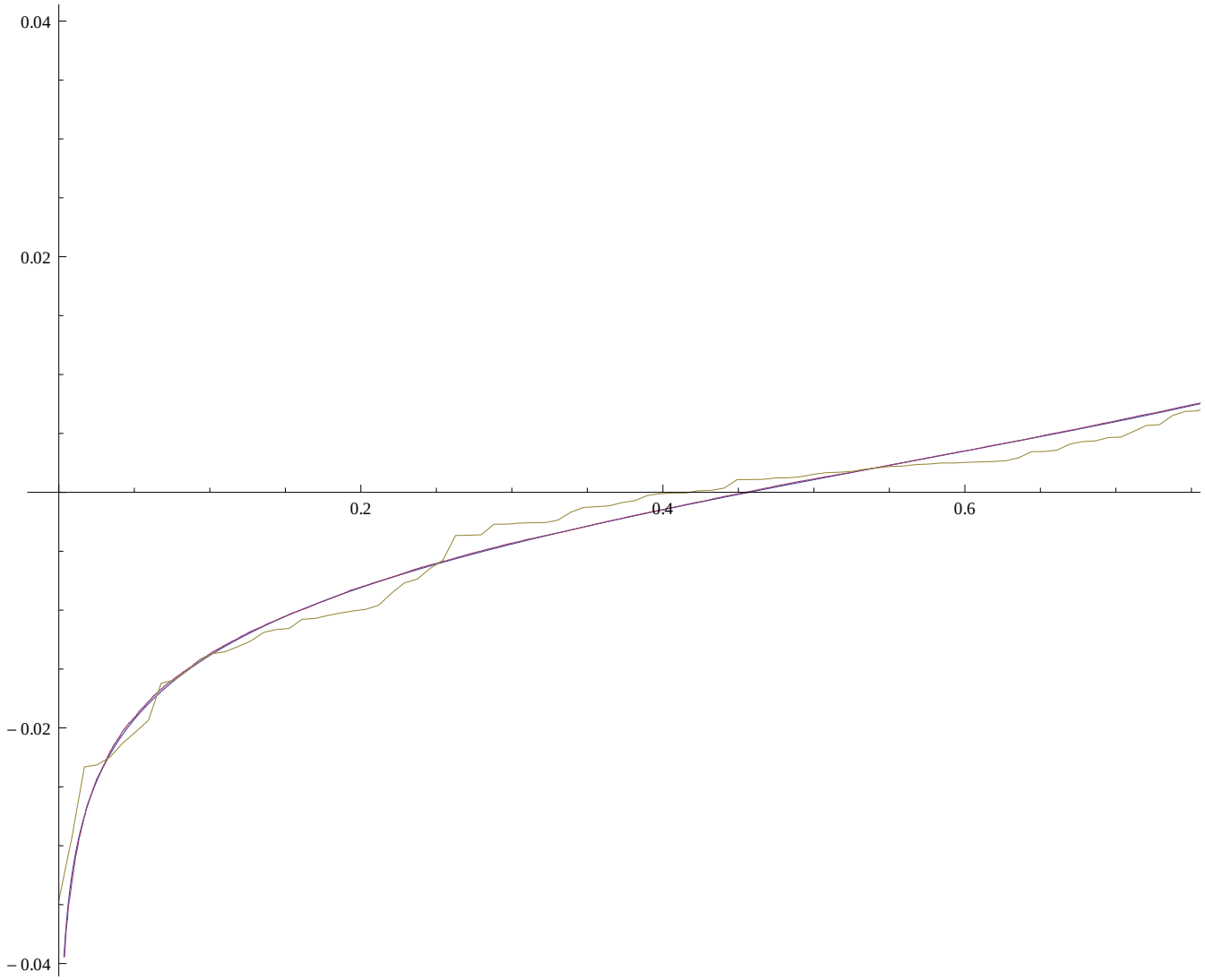

```
RandFit =
  {Drop[Import["D:\\Dateien\\NetBeansProjects\\HedgeFit\\kurse\eRand1.dat", "Table"],
    1], Drop[Import["D:\\Dateien\\NetBeansProjects\\HedgeFit\\kurse\eRand2.dat",
     "Table"], 1], Drop[Import[
     "D:\\Dateien\\NetBeansProjects\\HedgeFit\\kurse\eRand3.dat", "Table"], 1]};

S = Import["D:\\Dateien\\NetBeansProjects\\HedgeFit\\kurse\sim.dat", "Table"];
```

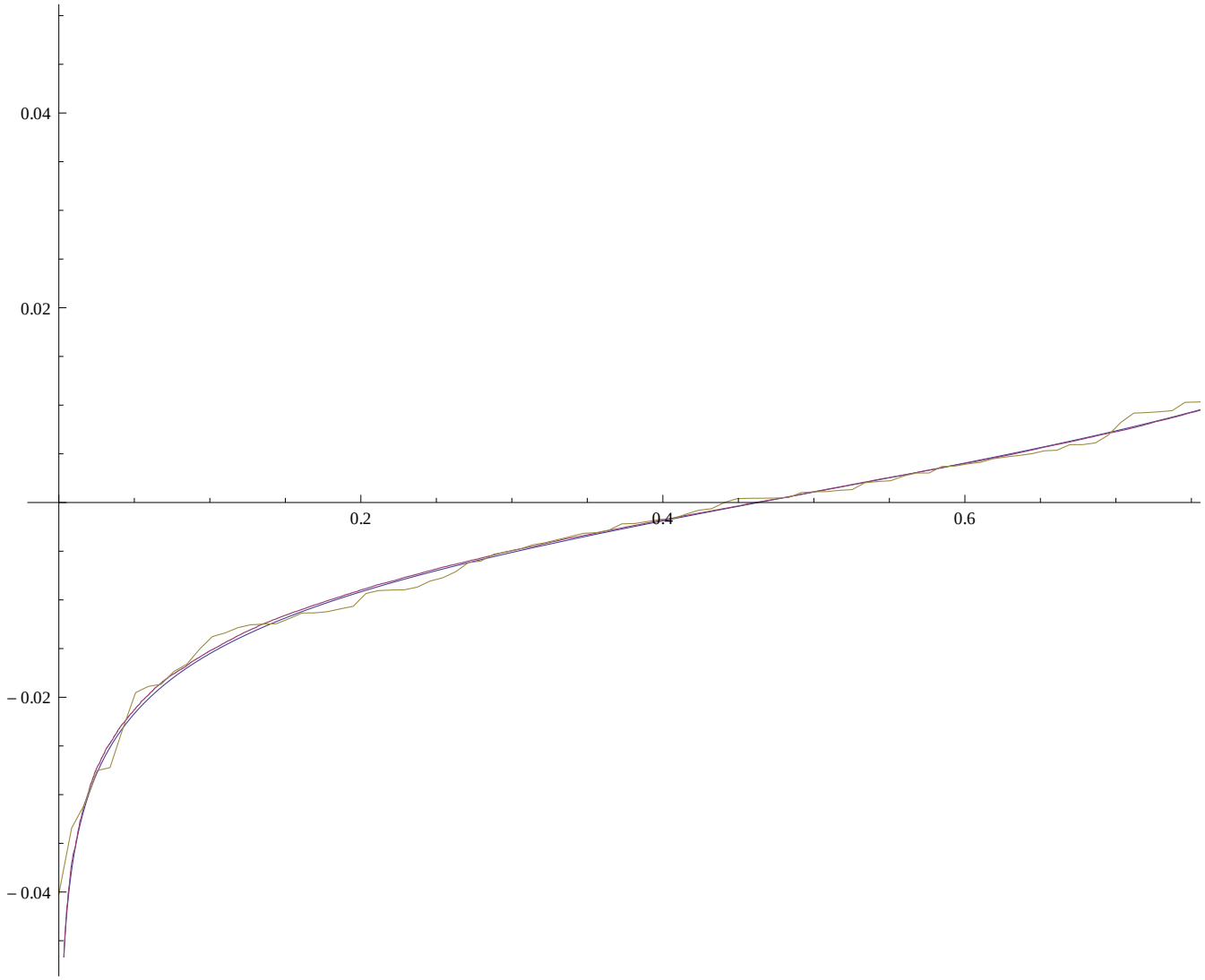
```
ListPointPlot3D[S, PlotRange → All]
```




```
RandS = Table[Sort[Transpose[S][[i]]], {i, 3}];
RandS = Table[Table[{(i – 1) / (Length[RandS[[1]]] – 1), RandS[[j, i]]},
   {i, 1, Length[RandS[[1]]]}], {j, 3}];

RandR = Table[Sort[Transpose[R][[i]]], {i, 3}];
RandR = Table[Table[{(i – 1) / (Length[RandR[[1]]] – 1), RandR[[j, i]]},
   {i, 1, Length[RandR[[1]]]}], {j, 3}];

For[i = 1, i <= 3, i++,
 Print[ListPlot[{RandFit[[i]], RandS[[i]], RandR[[i]]}, Joined → True]]
]
```


0.04
0.02
0.2
0.4
0.6
– 0.02
– 0.04


0.04
0.02
0.2
0.4
0.6
– 0.02
– 0.04




```
Table[Mean[Transpose[S][[i]]], {i, 3}]
Table[Mean[Transpose[R][[i]]], {i, 3}]
Table[Variance[Transpose[S][[i]]], {i, 3}]
Table[Variance[Transpose[R][[i]]], {i, 3}]
```

```
{0.0002364, 0.000116811, 0.00127513}
```

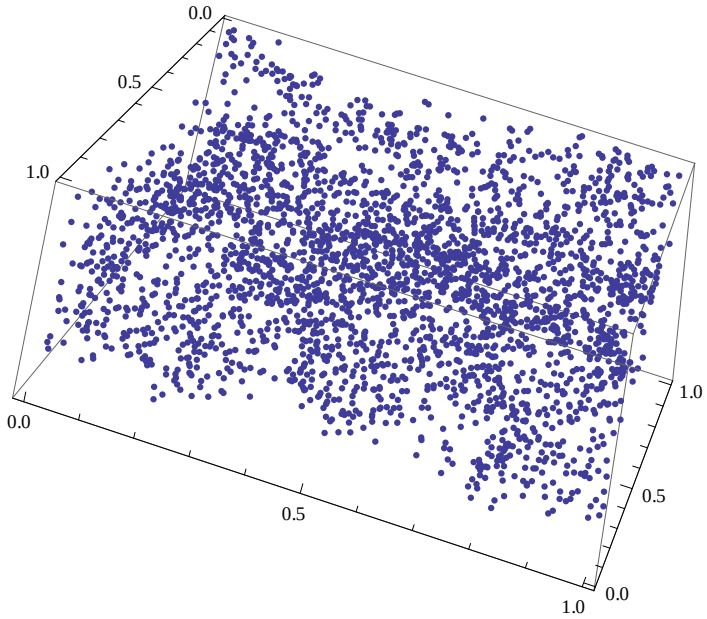
```
{0.000181983, 0.0000819829, 0.00123612}
```

```
{0.00014522, 0.000119715, 0.000203018}
```

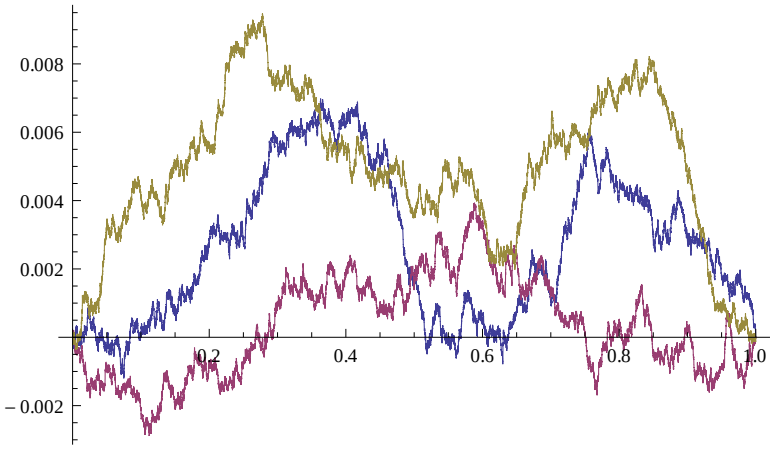
```
{0.000141252, 0.000118857, 0.000217507}
```

```
S = Import["D:\\Dateien\\NetBeansProjects\\HedgeFit\\kurse\simCopula.dat", "Table"];
```

```
ListPointPlot3D[S]
```




```
S = Import["D:\\Dateien\\NetBeansProjects\\HedgeFit\\kurse\simCopula.dat", "Table"];
RandS = Table[Sort[Transpose[S][[i]]], {i, 3}];
RandS = Table[Table[{(i - 1) / (Length[RandS[[1]]] - 1),
    RandS[[j, i]] - (i - 1) / (Length[RandS[[1]]] - 1)}, {i, 1, Length[RandS[[1]]]}],
  {j, 3}]; ListPlot[RandS[[1 ;; 3]], Joined -> True]
```




```
Table[Mean[Transpose[RandS[[i]]][[2]]], {i, 3}]
```

```
{0.00195566, 0.00123538, 0.00103525}
```

```
{0.0003055382999999998`, 0.0014032549333333334`, 0.0032409049999999997`}
```

```
RandS12 = {#[[1]], #[[2]]} & /@ S;
RandR12 = {#[[1]], #[[2]]} & /@ R;
```

```
RandS[[1, 1 ;; 10]] // N
```

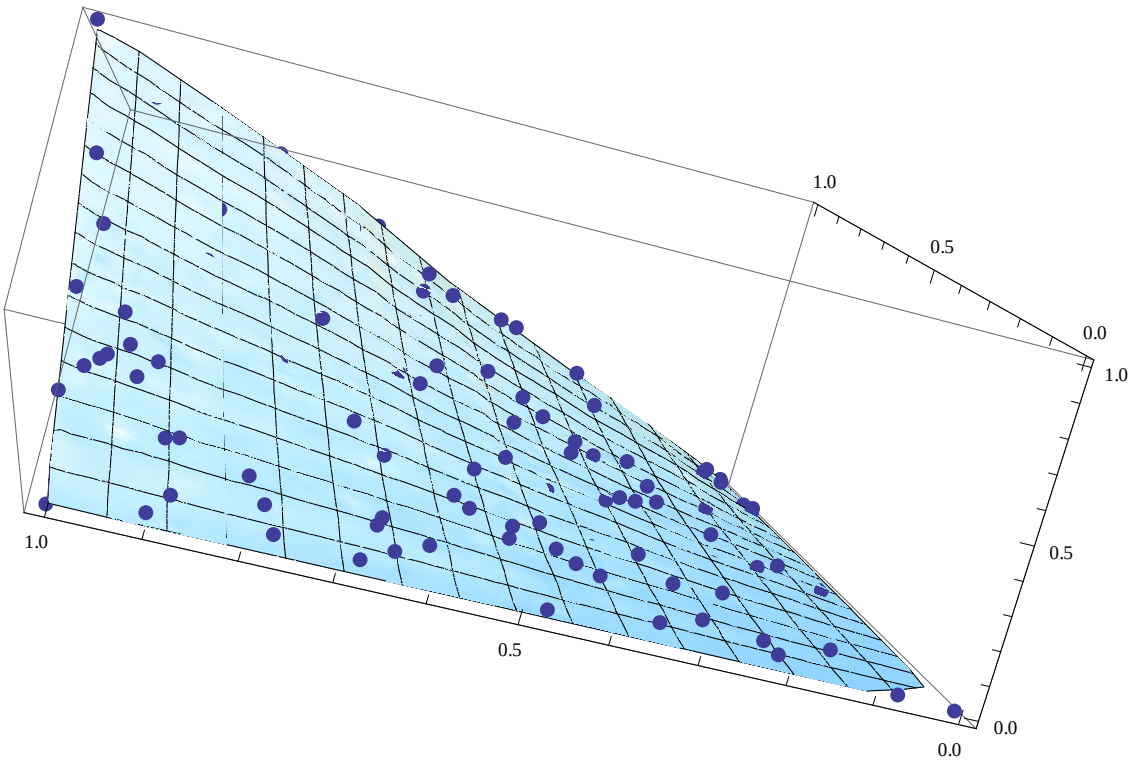
```
{{0., 0.000423}, {0.000333444, 0.000714}, {0.000666889, 0.000749}, {0.00100033, 0.001073},
 {0.00133378, 0.001445}, {0.00166722, 0.00172}, {0.00200067, 0.001816},
 {0.00233411, 0.002068}, {0.00266756, 0.002902}, {0.003001, 0.003027}}
```

```
wN = Length[RandS12]; F = {}; For[i = 1, i ≤ wN, i++,
 AppendTo[F, {RandS12[[i, 1]], RandS12[[i, 2]], Length[
      Select[RandS12, #[[1]] <= RandS12[[i, 1]] && #[[2]] <= RandS12[[i, 2]] &]] / wN}];
];
```

```
wN = Length[RandR12]; FR = {}; For[i = 1, i ≤ wN, i++,
 AppendTo[FR, {RandR12[[i, 1]], RandR12[[i, 2]], Length[
      Select[RandR12, #[[1]] <= RandR12[[i, 1]] && #[[2]] <= RandR12[[i, 2]] &]] / wN}];
]
```

```
Co = Table[{Select[RandR[[1]], #[[2]] == FR[[i, 1]] &][[1, 1]],
   Select[RandR[[2]], #[[2]] == FR[[i, 2]] &][[1, 1]], FR[[i, 3]]}, {i, wN}];
AppendTo[Co, {1, 0, 0}]; AppendTo[Co, {0, 1, 0}]; AppendTo[Co, {0, 0, 0}];
AppendTo[Co, {1, 1, 1}];
```

```
Show[ListPointPlot3D[Co, PlotStyle → PointSize[Large]], ListPlot3D[F]]
```




```
RandS12 = {#[[2]], #[[3]]} & /@ S;
RandR12 = {#[[2]], #[[3]]} & /@ R;
```

```
wN = Length[RandS12]; F = {}; For[i = 1, i ≤ wN, i++,
 AppendTo[F, {RandS12[[i, 1]], RandS12[[i, 2]], Length[
      Select[RandS12, #[[1]] <= RandS12[[i, 1]] && #[[2]] <= RandS12[[i, 2]] &]] / wN}];
]; AppendTo[F, {1, 0, 0}]; AppendTo[F, {0, 1, 0}]; AppendTo[F, {0, 0, 0}];
AppendTo[F, {1, 1, 1}];
```

```
wN = Length[RandR12]; FR = {}; For[i = 1, i ≤ wN, i++,
 AppendTo[FR, {RandR12[[i, 1]], RandR12[[i, 2]], Length[
      Select[RandR12, #[[1]] <= RandR12[[i, 1]] && #[[2]] <= RandR12[[i, 2]] &]] / wN}];
]
```

```
Co = Table[{Select[RandR[[2]], #[[2]] == FR[[i, 1]] &][[1, 1]],
   Select[RandR[[3]], #[[2]] == FR[[i, 2]] &][[1, 1]], FR[[i, 3]]}, {i, wN}];
AppendTo[Co, {1, 0, 0}]; AppendTo[Co, {0, 1, 0}]; AppendTo[Co, {0, 0, 0}];
AppendTo[Co, {1, 1, 1}];
```

```
Show[ListPointPlot3D[Co, PlotStyle → PointSize[Large]], ListPlot3D[F]]
```