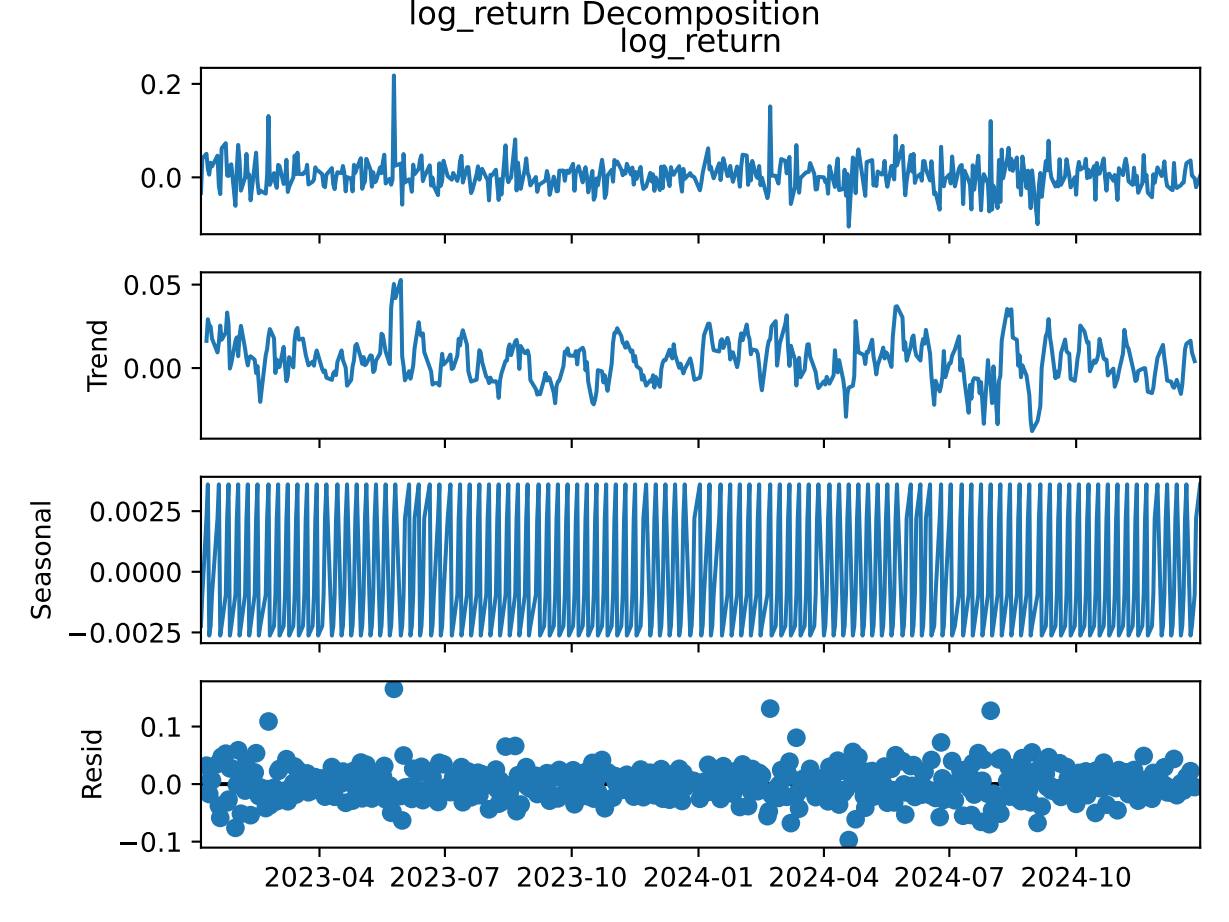
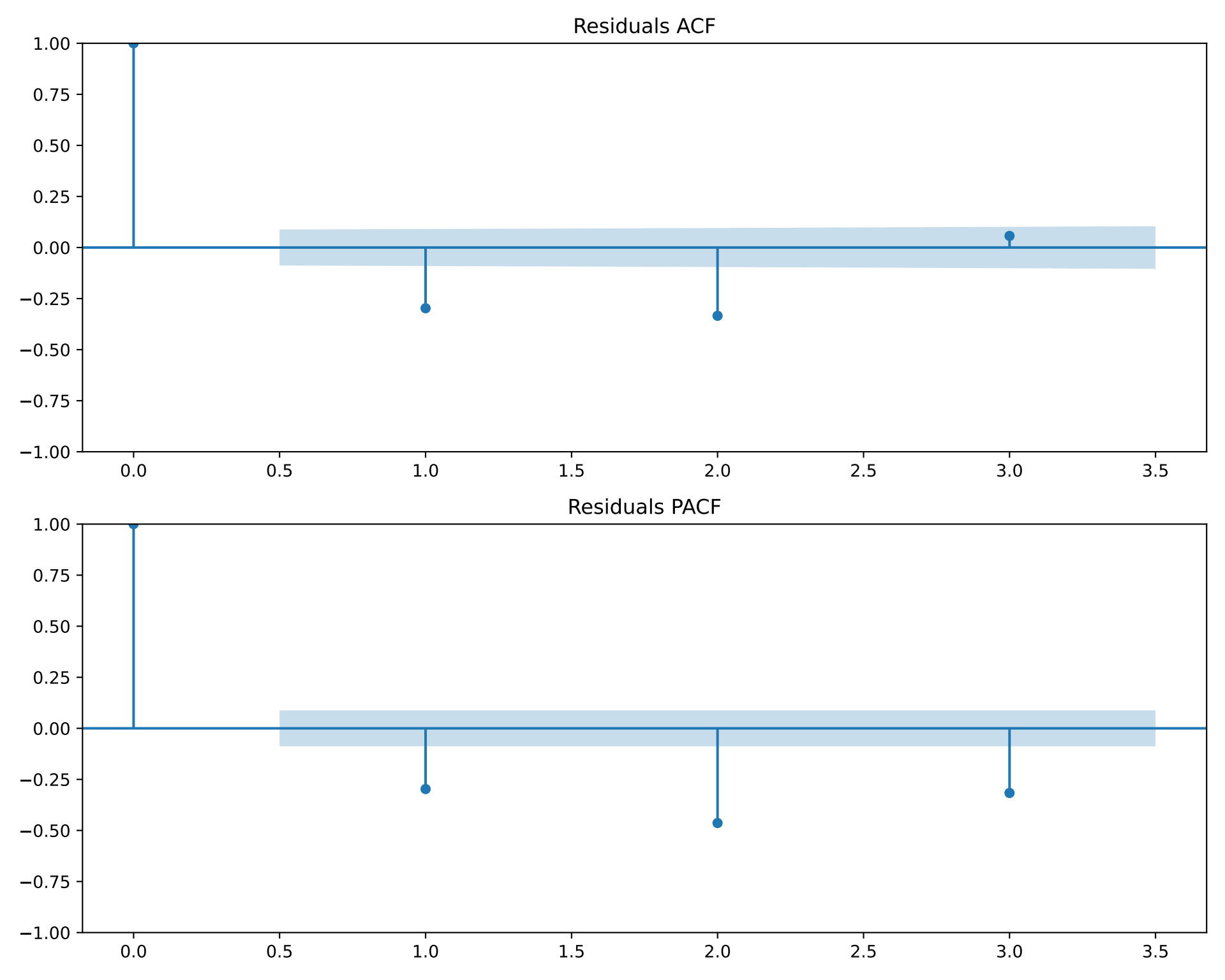
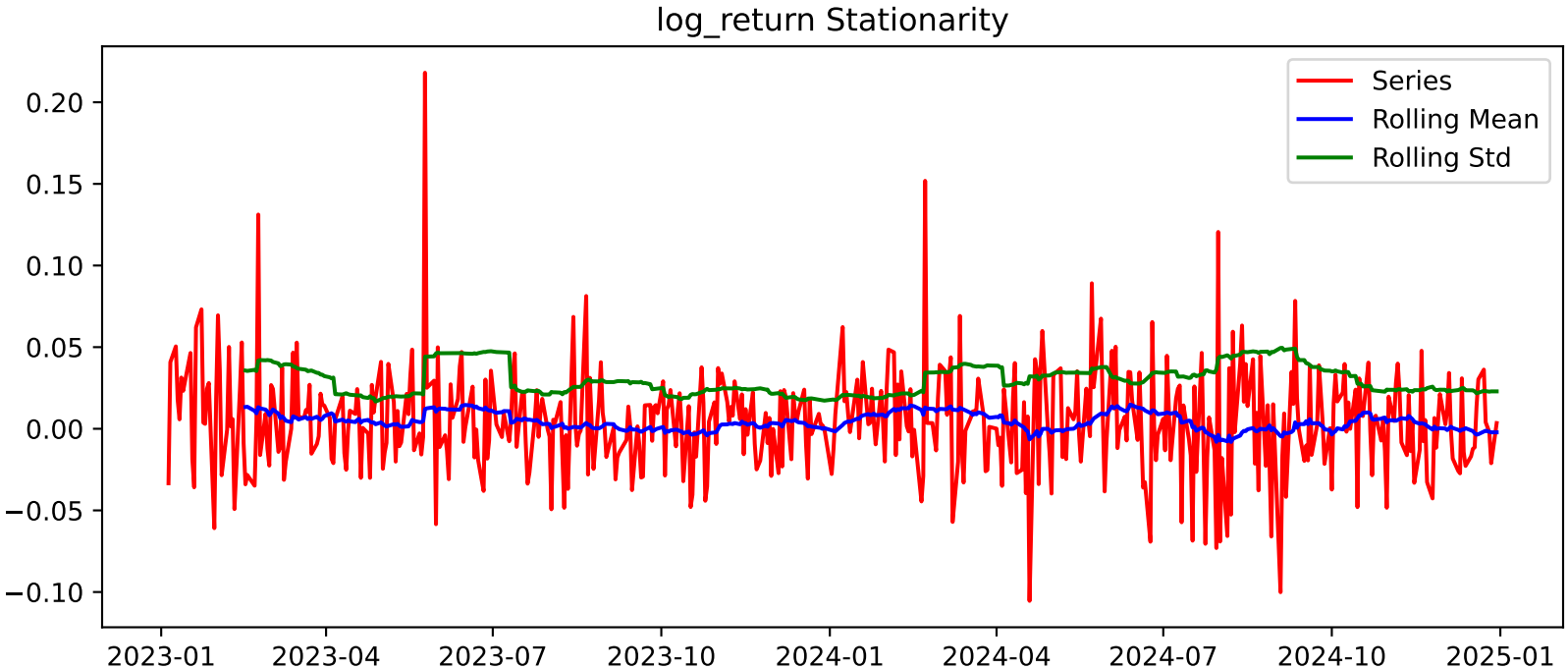
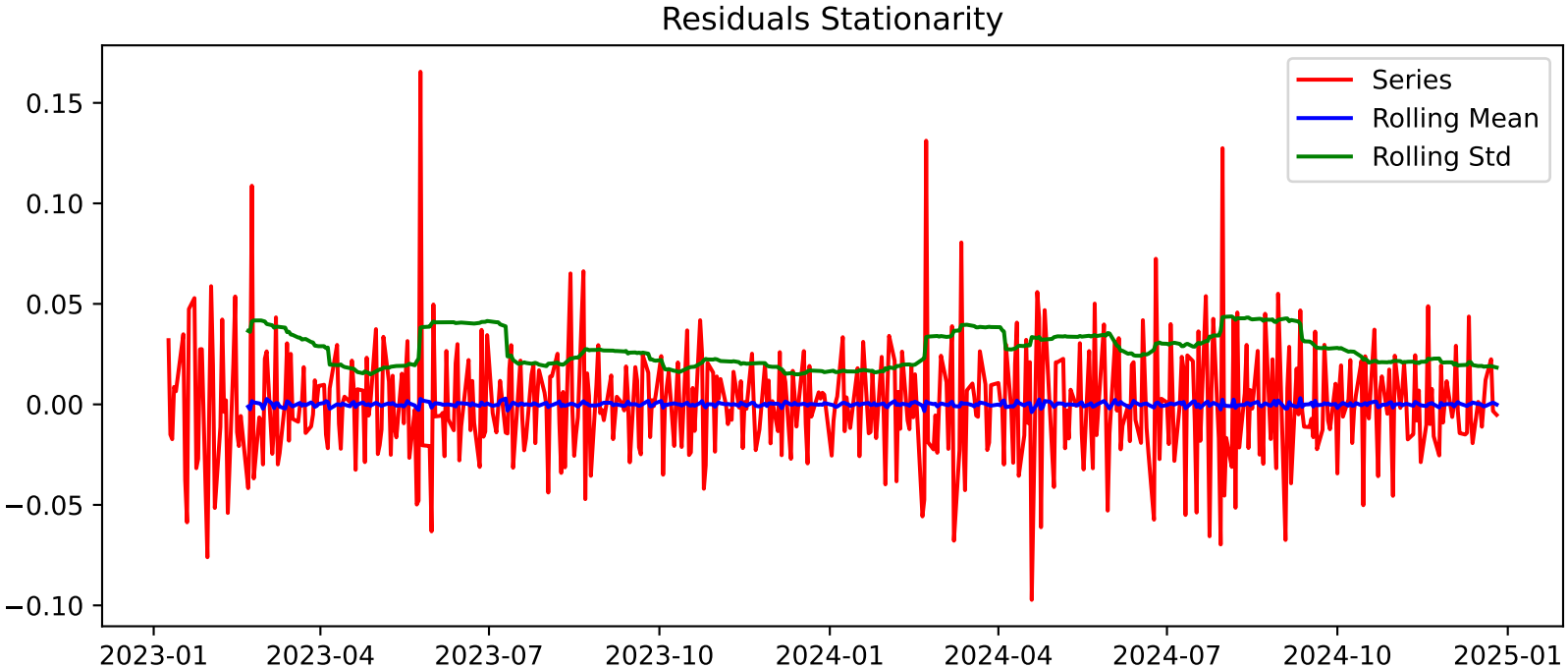

log_return Decomposition
log_return
0.2
0.0
Trend
0.05
0.00
Seasonal
0.0025
0.0000
−0.0025
Resid
0.1
0.0
−0.1
2023-04
2023-07
2023-10
2024-01
2024-04
2024-07
2024-10


Residuals ACF
1.00
0.75
0.50
0.25
0.00
−0.25
−0.50
−0.75
−1.00
0.0
0.5
1.0
1.5
2.0
2.5
3.0
3.5
Residuals PACF
1.00
0.75
0.50
0.25
0.00
−0.25
−0.50
−0.75
−1.00
0.0
0.5
1.0
1.5
2.0
2.5
3.0
3.5


log_return Stationarity
Series
Rolling Mean
Rolling Std
0.20
0.15
0.10
0.05
0.00
−0.05
−0.10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04
2024-07
2024-10
2025-01

log_return ADF p-value: 0.0000
log_return KPSS p-value: 0.1000
Interpretation:
ADF: Stationary
KPSS: Stationary


Residuals Stationarity
Series
Rolling Mean
Rolling Std
0.15
0.10
0.05
0.00
−0.05
−0.10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04
2024-07
2024-10
2025-01

log_return ADF p-value: 0.0000
log_return KPSS p-value: 0.1000
Interpretation:
ADF: Stationary
KPSS: Stationary