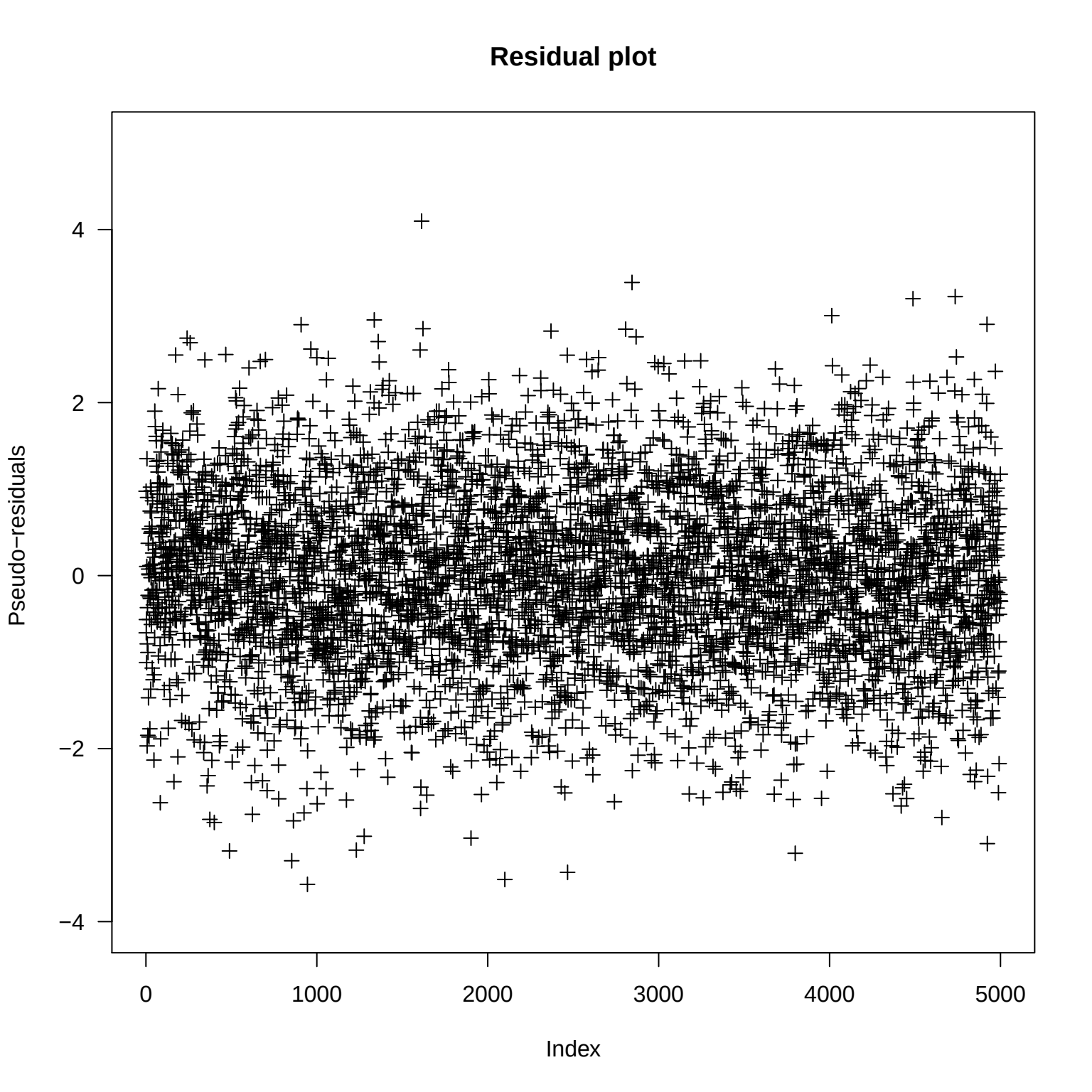
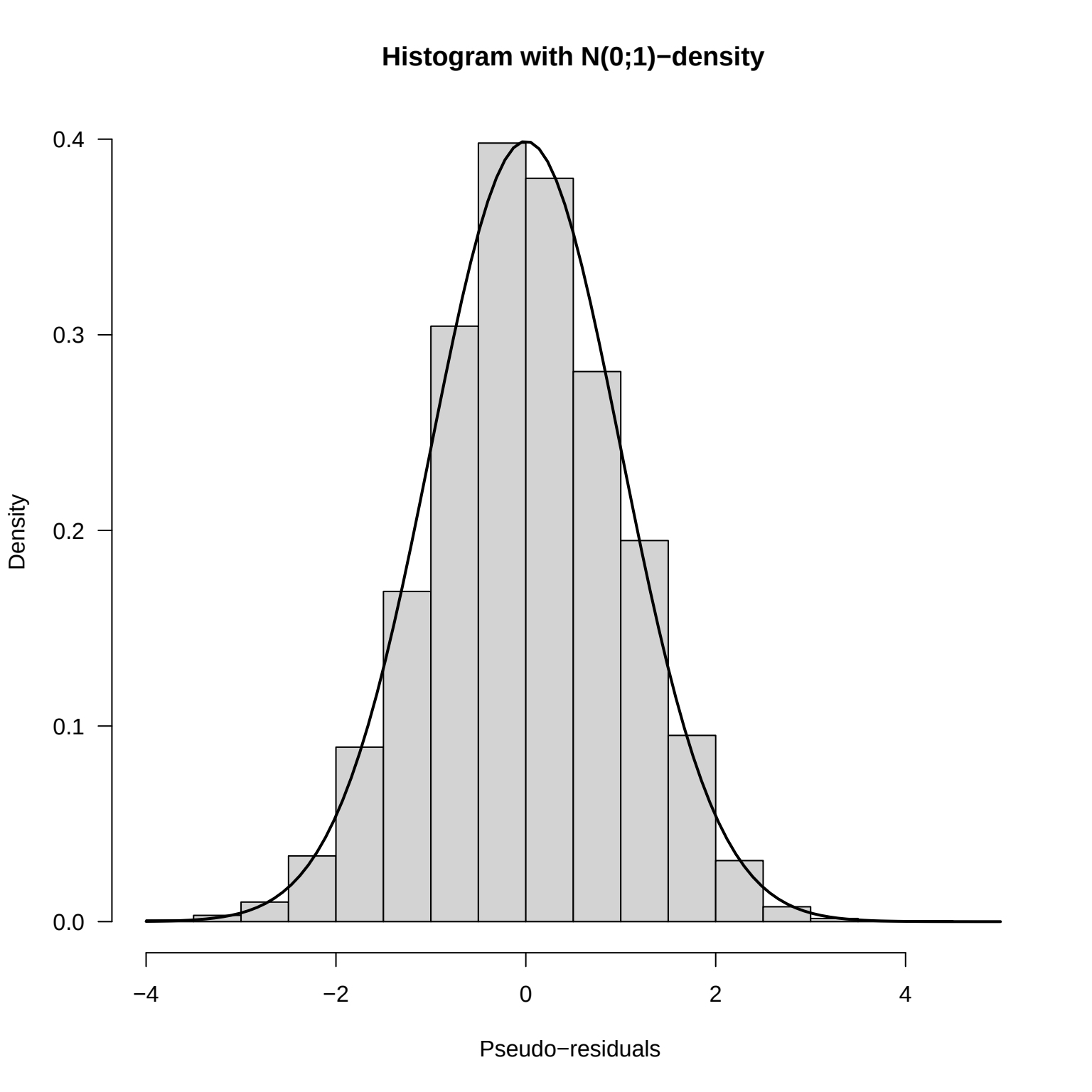
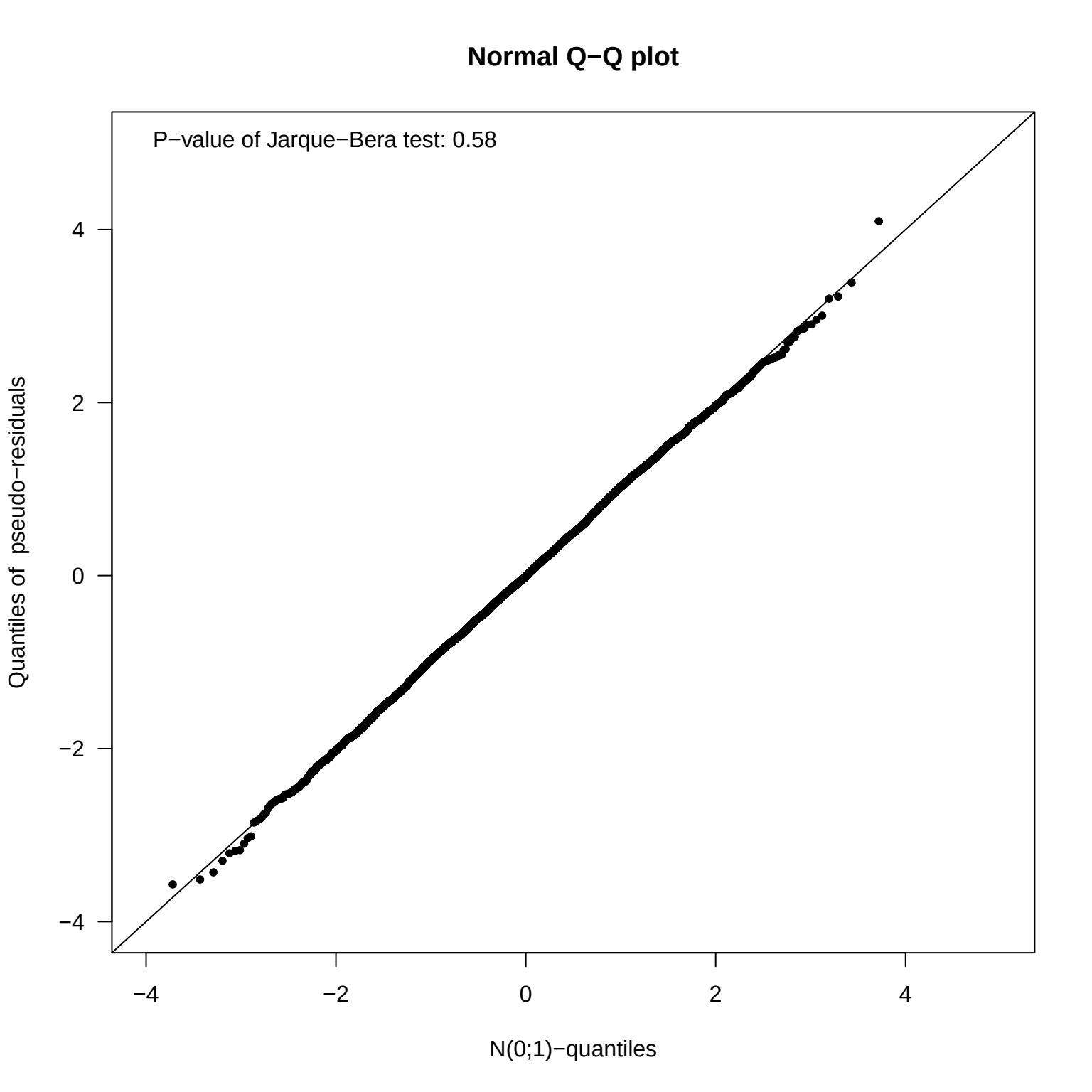
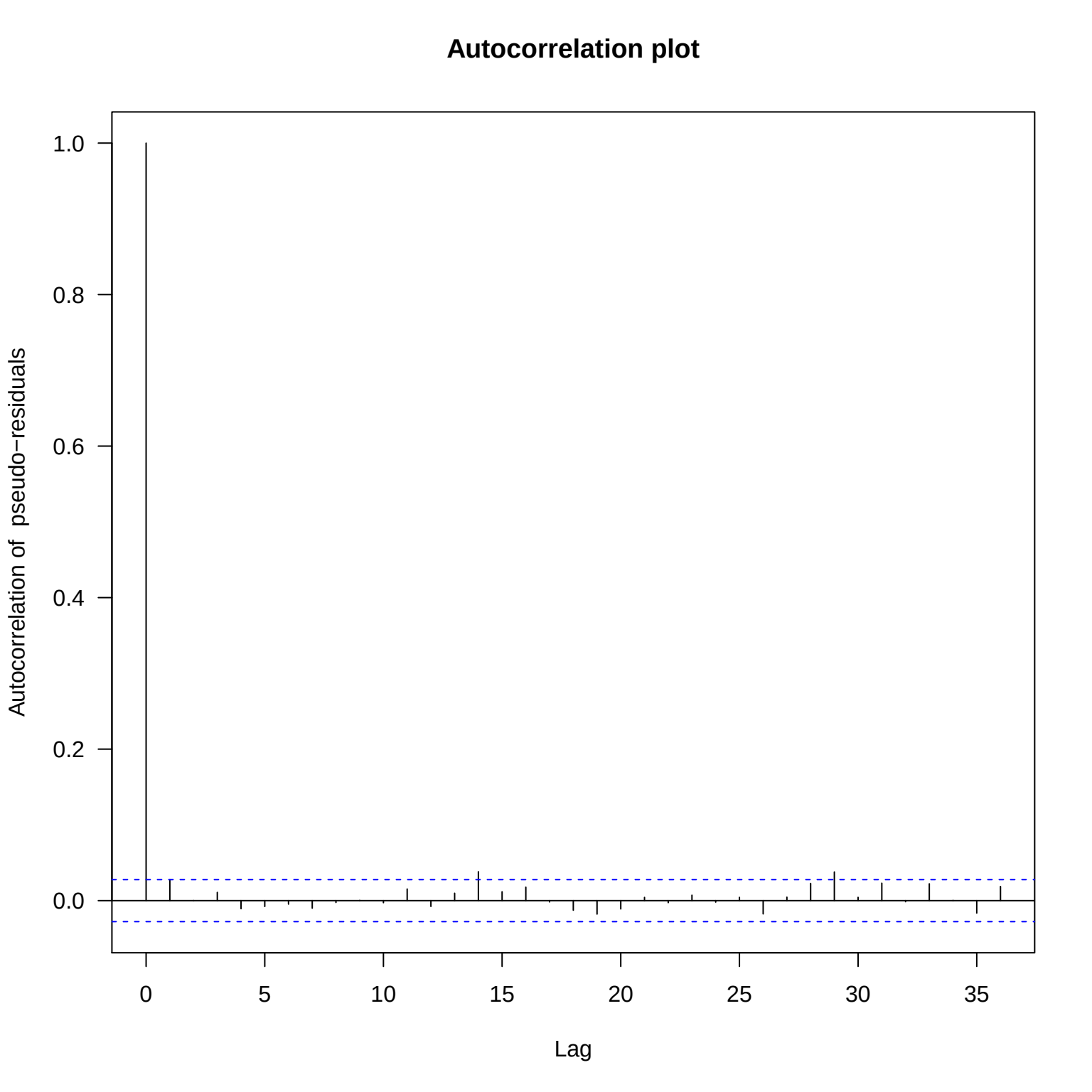

Residual plot
Pseudo−residuals
4
2
0
−2
−4
0
1000
2000
3000
4000
5000
Index


Histogram with N(0;1)−density
0.4
0.3
0.2
0.1
0.0
Density
−4
−2
0
2
4
Pseudo−residuals


Normal Q−Q plot
P−value of Jarque−Bera test: 0.58
Quantiles of pseudo−residuals
N(0;1)−quantiles
4
2
0
−2
−4
−4
−2
0
2
4


Autocorrelation plot
Autocorrelation of pseudo−residuals
1.0
0.8
0.6
0.4
0.2
0.0
0
5
10
15
20
25
30
35
Lag