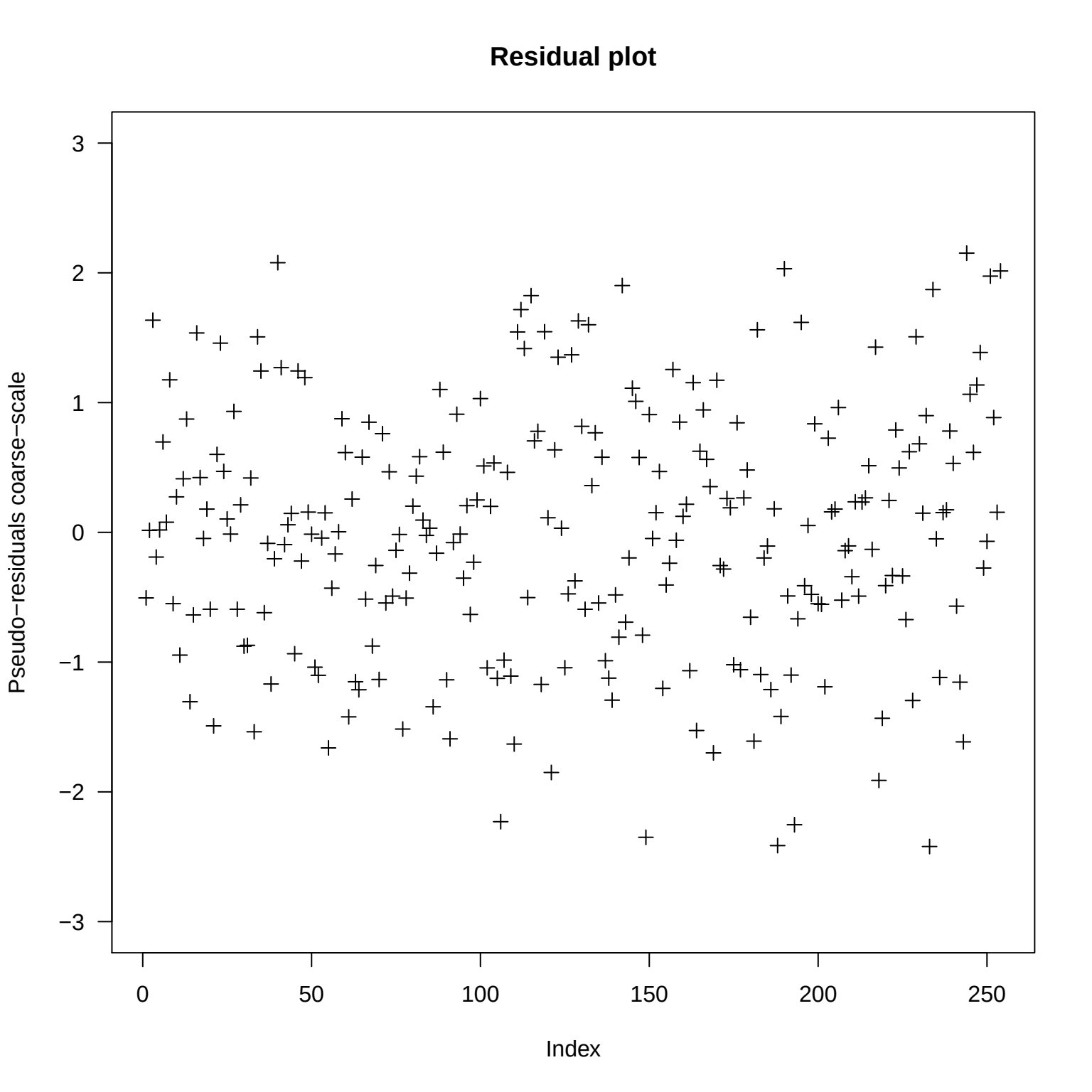
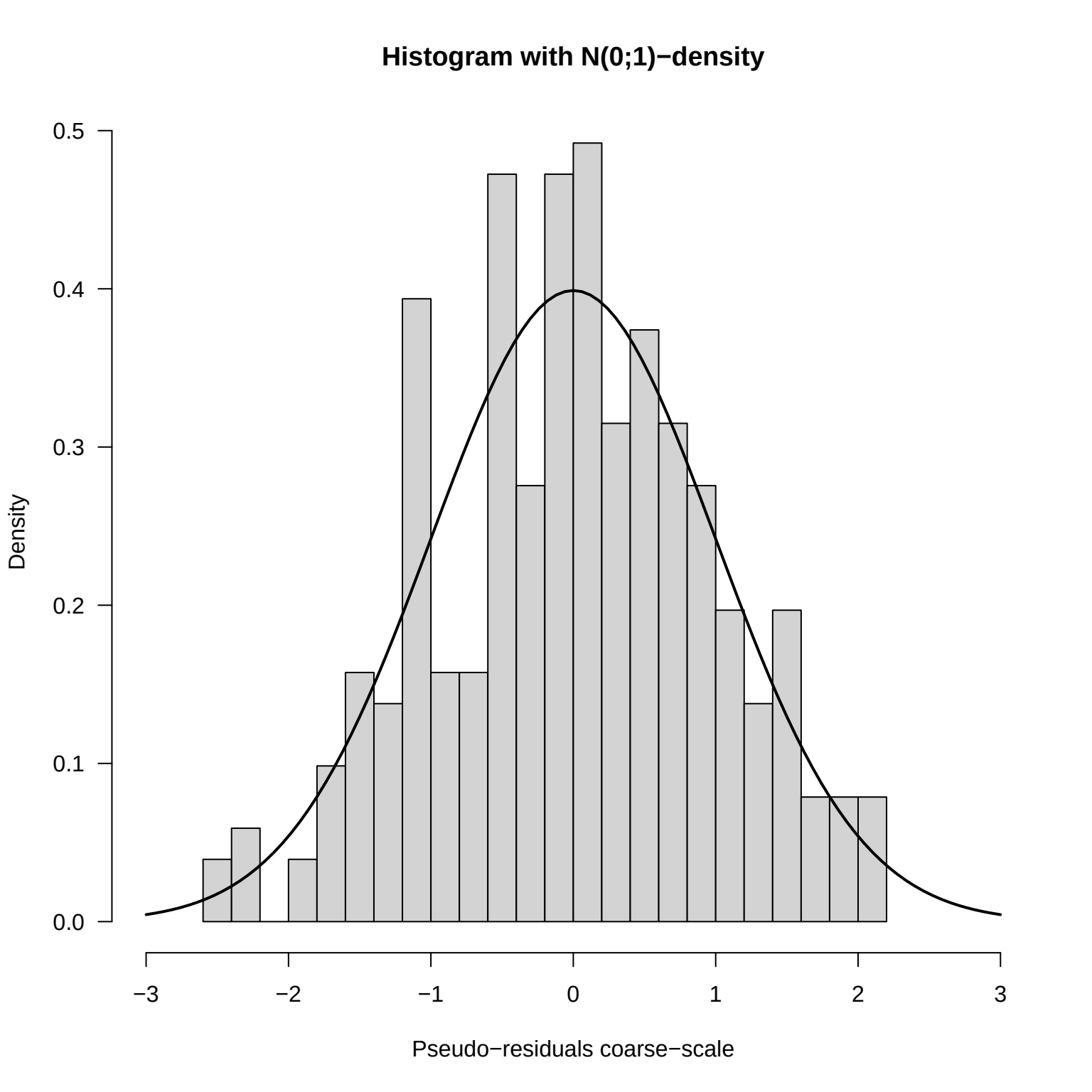
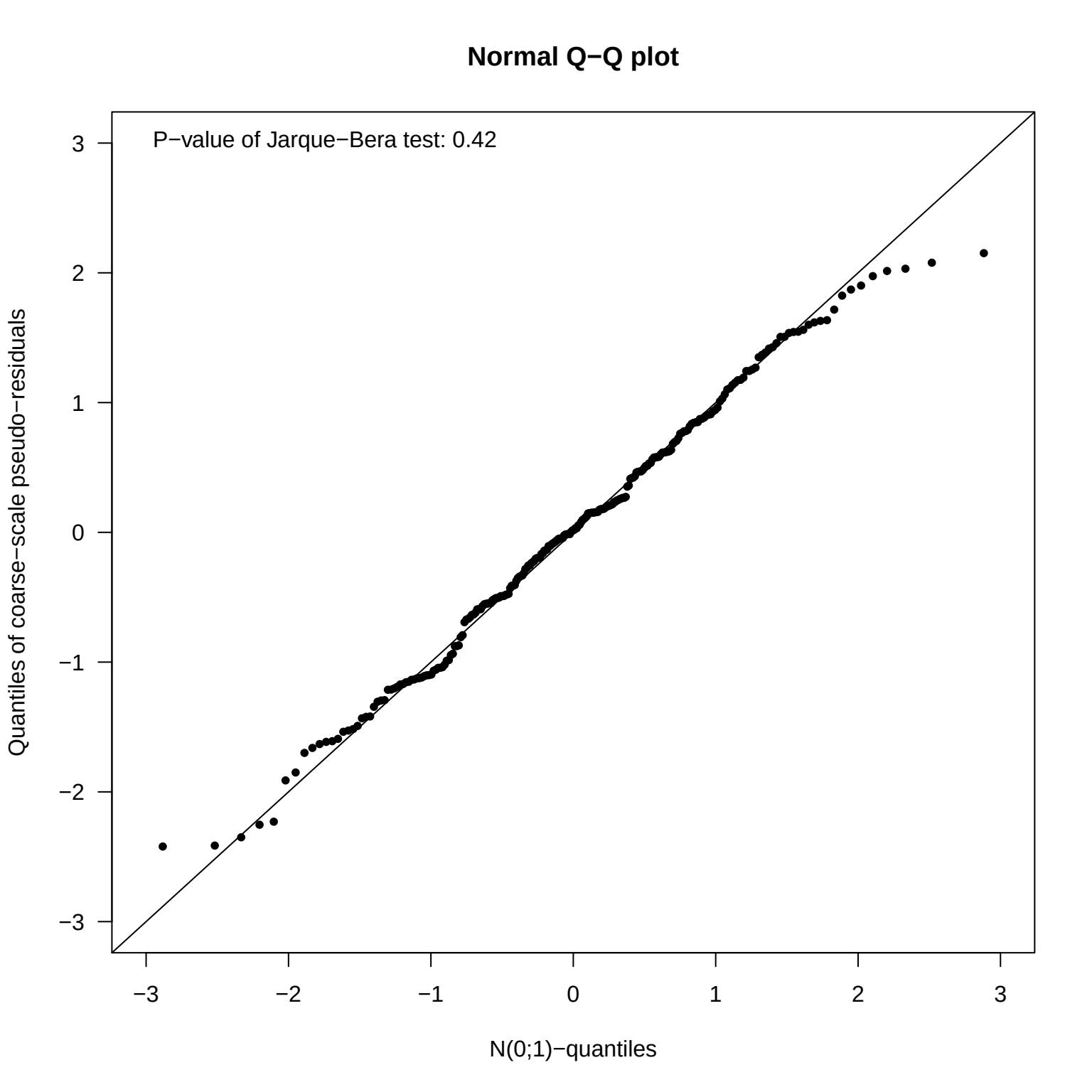
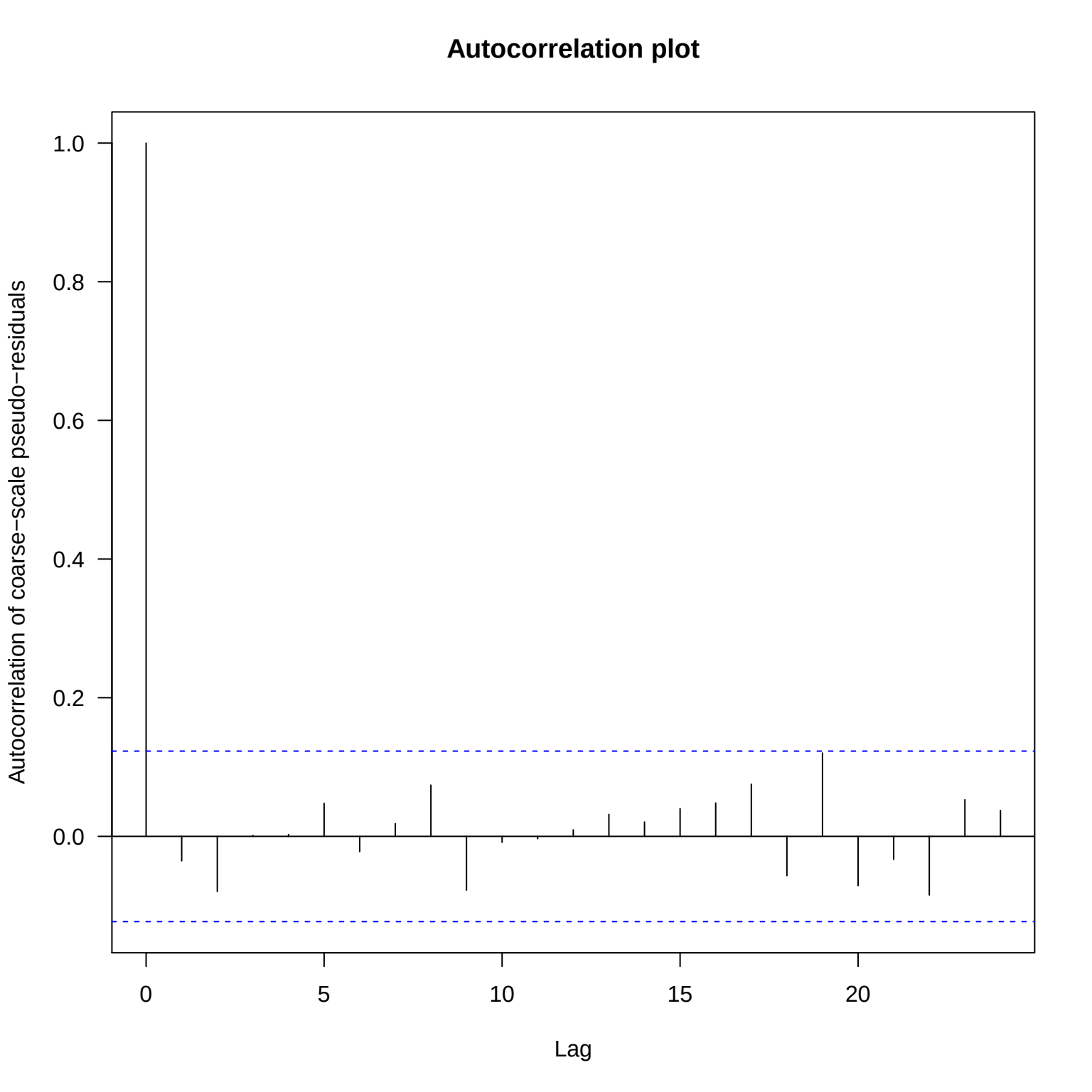
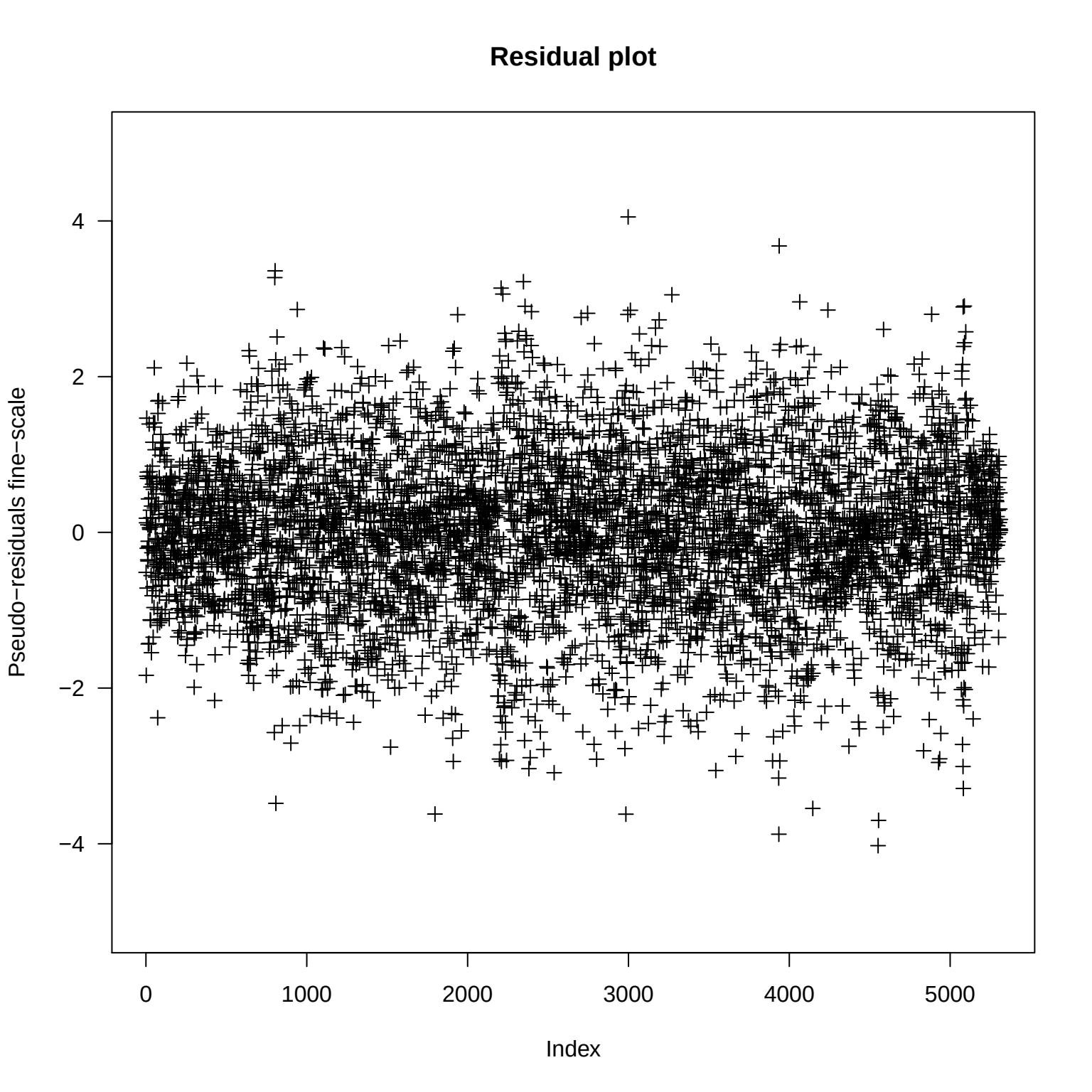
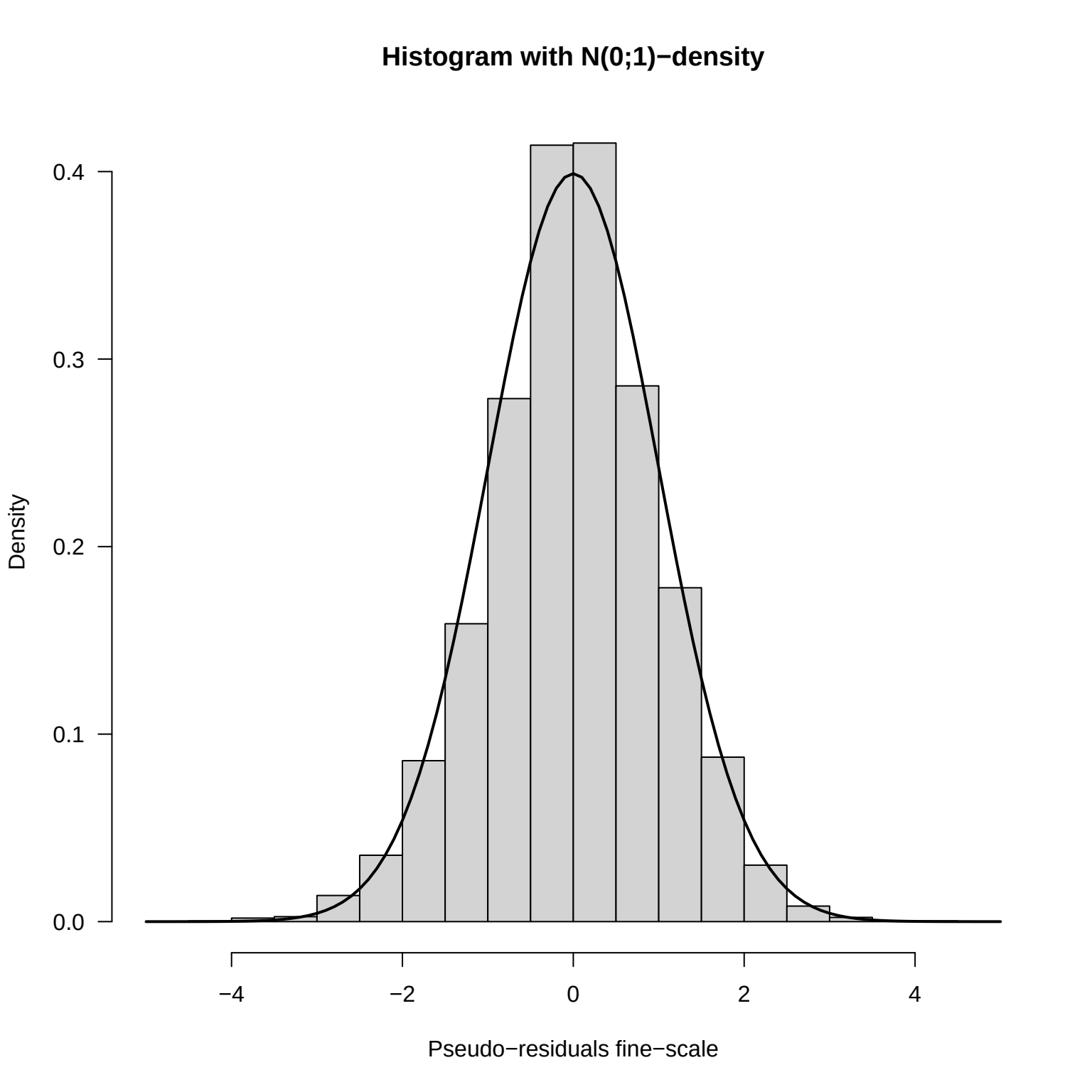

Residual plot
Pseudo−residuals coarse−scale
Index
3
2
1
0
−1
−2
−3
0
50
100
150
200
250

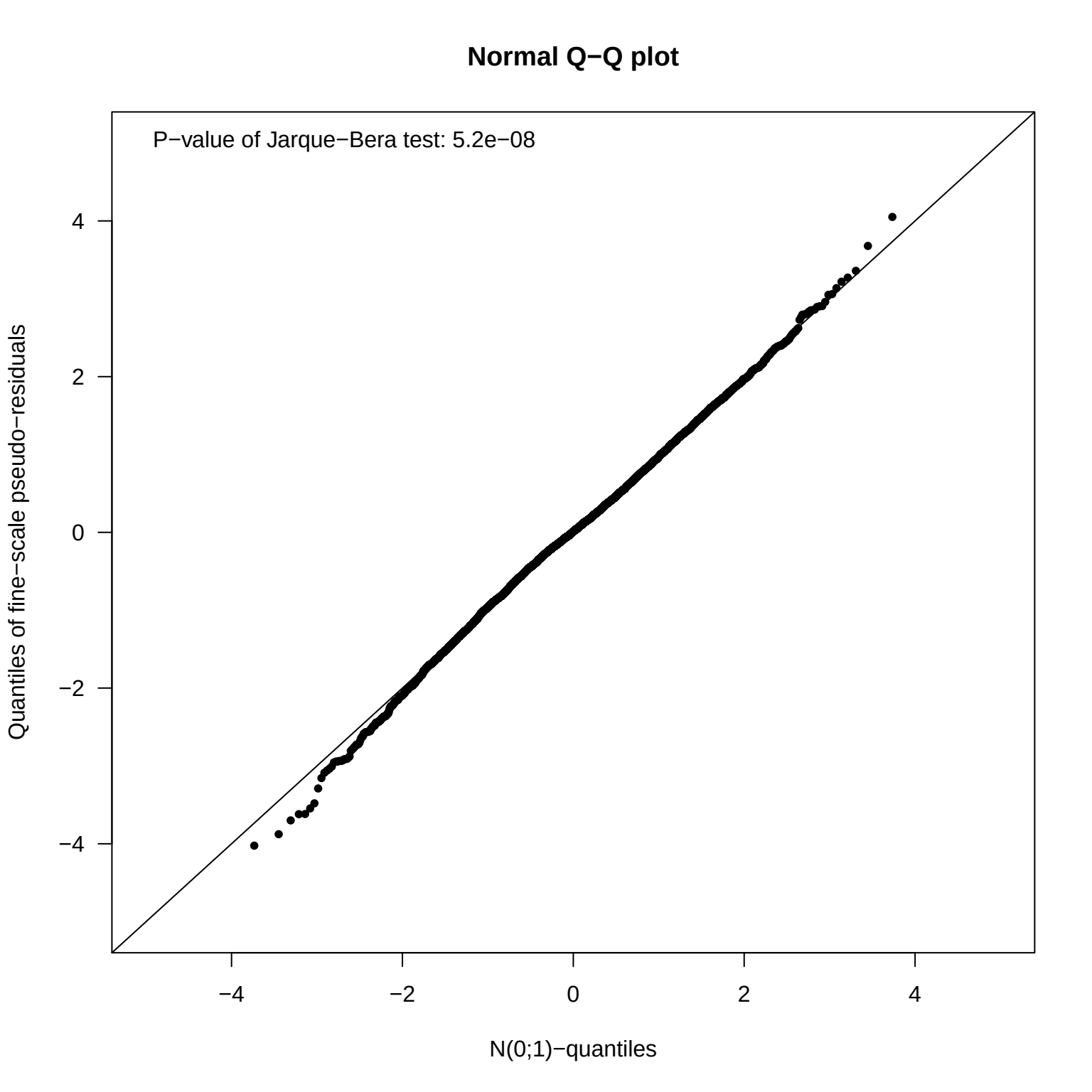

Histogram with N(0;1)−density
Density
0.0
0.1
0.2
0.3
0.4
0.5
−3
−2
−1
0
1
2
3
Pseudo−residuals coarse−scale

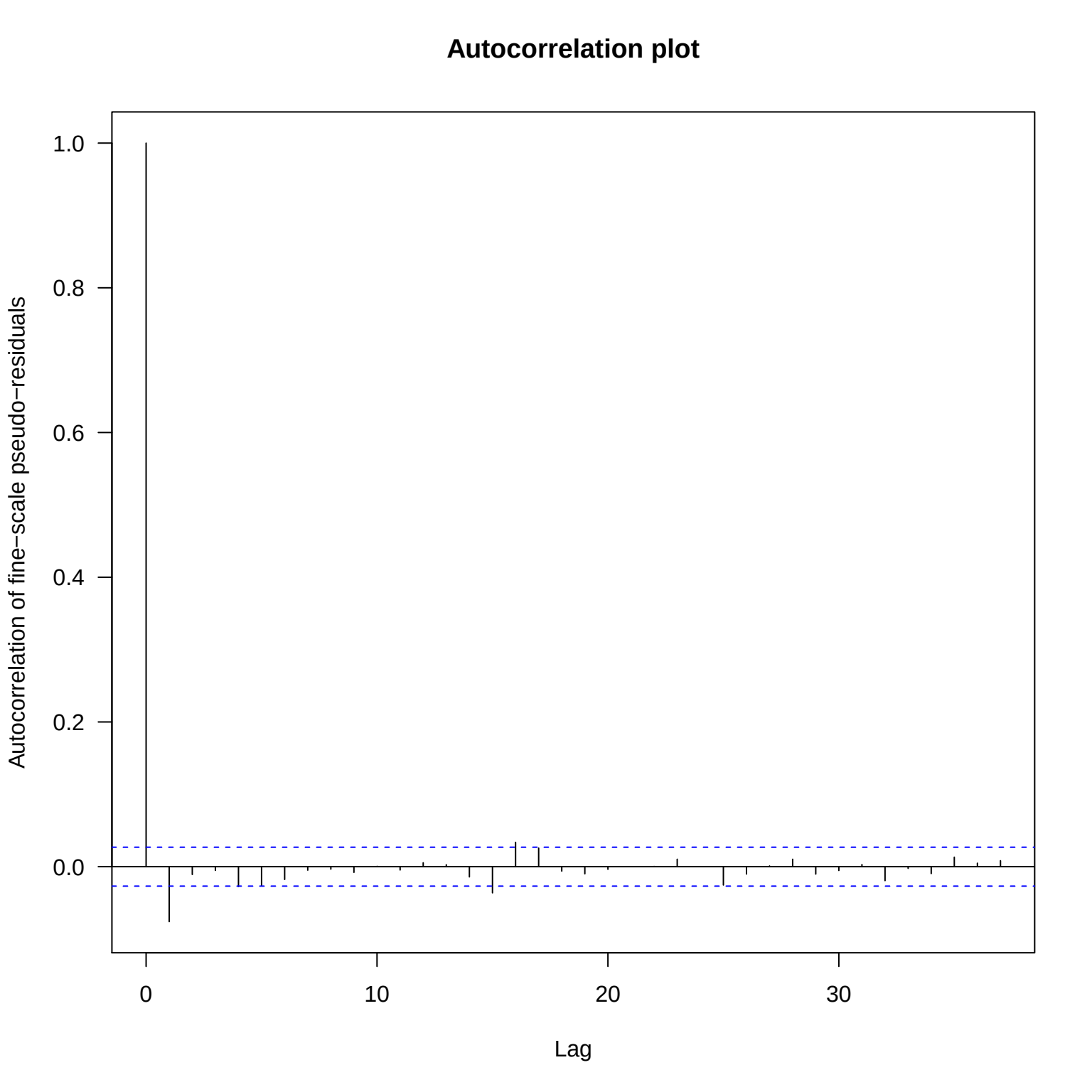

Normal Q−Q plot
P−value of Jarque−Bera test: 0.42
Quantiles of coarse−scale pseudo−residuals
N(0;1)−quantiles
3
2
1
0
−1
−2
−3
−3
−2
−1
0
1
2
3


Autocorrelation plot
Autocorrelation of coarse−scale pseudo−residuals
1.0
0.8
0.6
0.4
0.2
0.0
0
5
10
15
20
Lag


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


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


Normal Q−Q plot
P−value of Jarque−Bera test: 5.2e−08
Quantiles of fine−scale pseudo−residuals
N(0;1)−quantiles
4
2
0
−2
−4
−4
−2
0
2
4


Autocorrelation plot
Autocorrelation of fine−scale pseudo−residuals
1.0
0.8
0.6
0.4
0.2
0.0
0
10
20
30
Lag