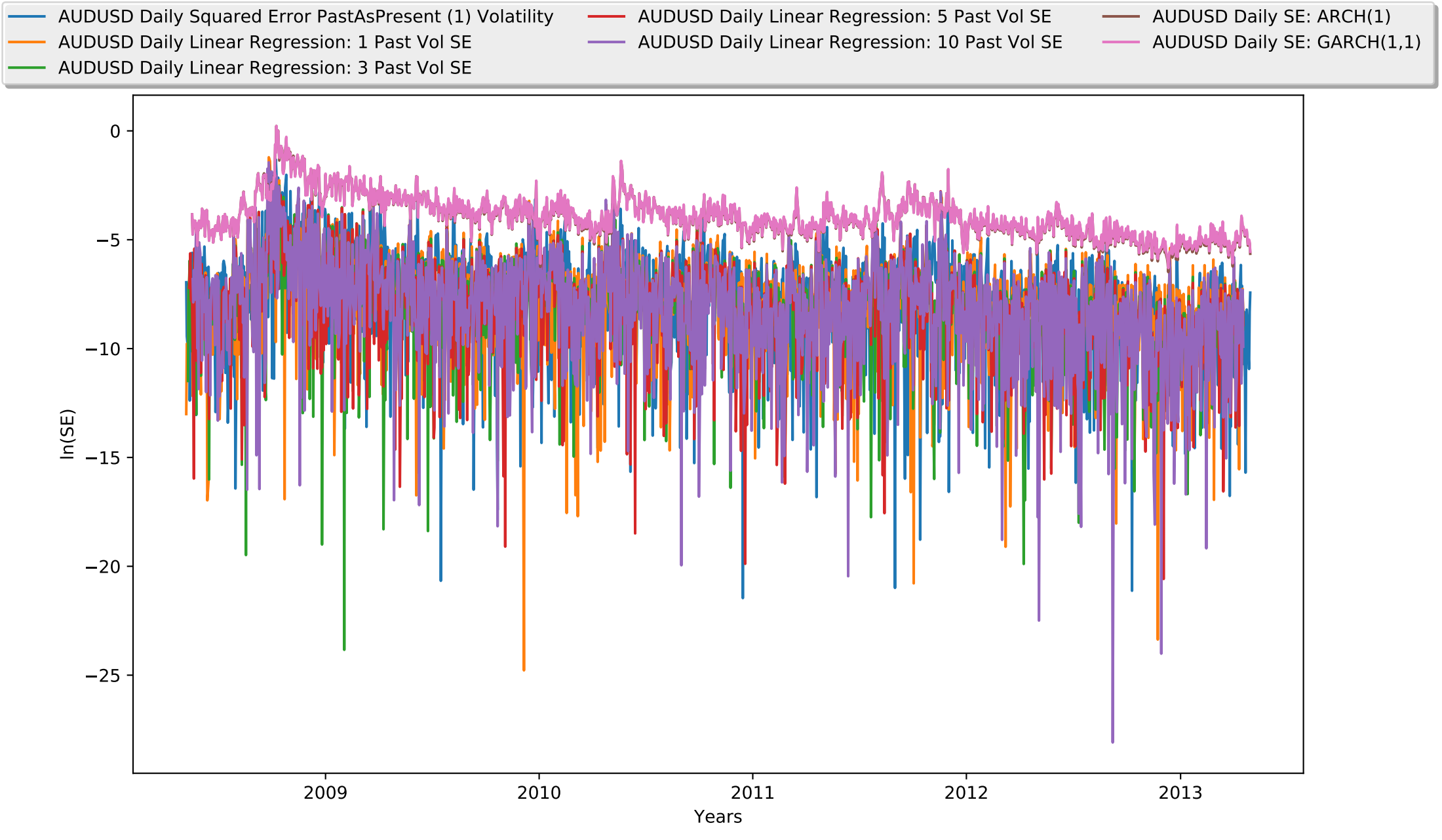
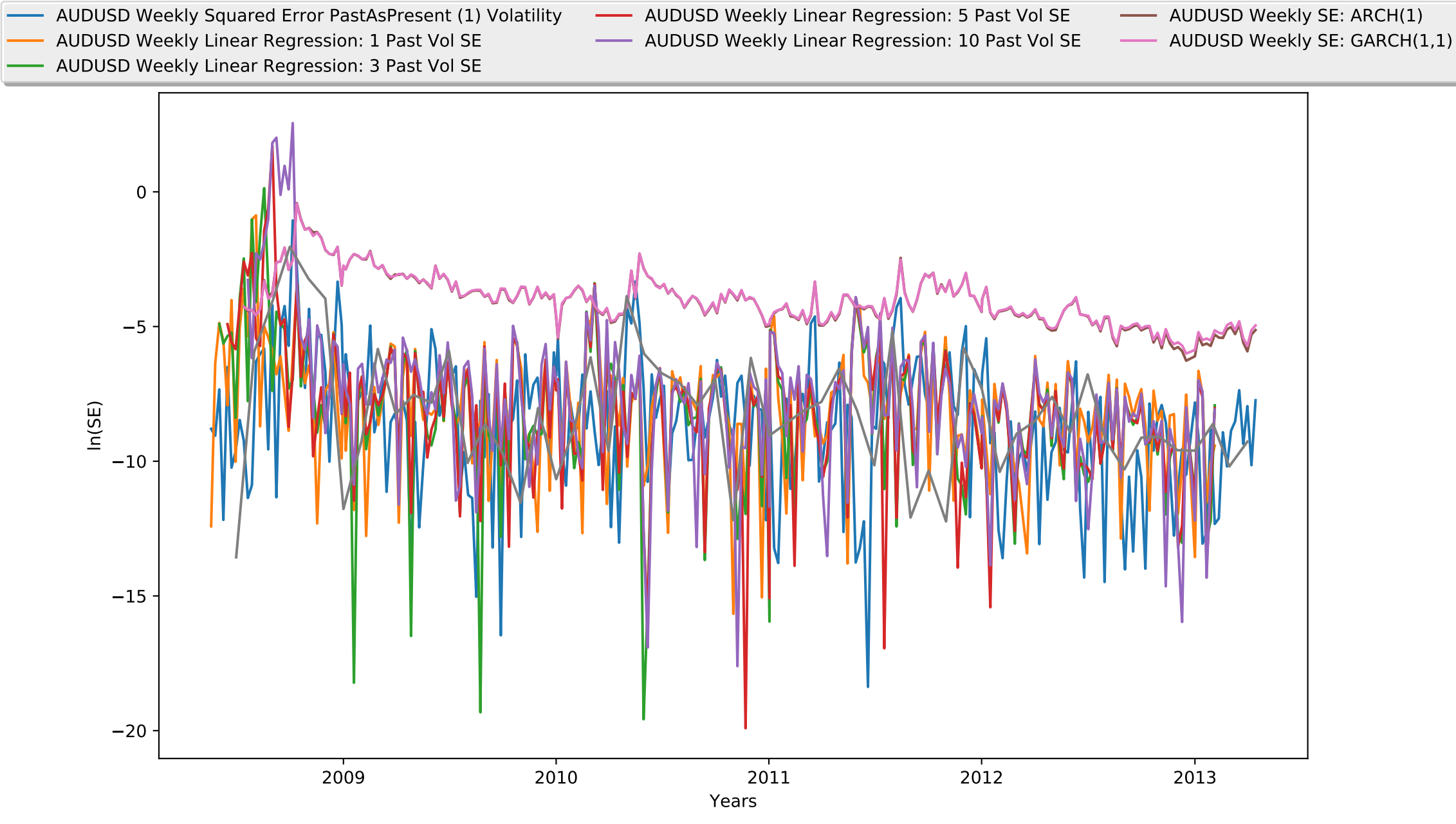

AUDUSD Daily Squared Error PastAsPresent (1) Volatility
AUDUSD Daily Linear Regression: 1 Past Vol SE
AUDUSD Daily Linear Regression: 3 Past Vol SE
AUDUSD Daily Linear Regression: 5 Past Vol SE
AUDUSD Daily Linear Regression: 10 Past Vol SE
AUDUSD Daily SE: ARCH(1)
AUDUSD Daily SE: GARCH(1,1)
0
−5
−10
−15
−20
−25
ln(SE)
2009
2010
2011
2012
2013
Years


AUDUSD Weekly Squared Error PastAsPresent (1) Volatility
AUDUSD Weekly Linear Regression: 1 Past Vol SE
AUDUSD Weekly Linear Regression: 3 Past Vol SE
AUDUSD Weekly Linear Regression: 5 Past Vol SE
AUDUSD Weekly Linear Regression: 10 Past Vol SE
AUDUSD Weekly SE: ARCH(1)
AUDUSD Weekly SE: GARCH(1,1)
0
−5
−10
−15
−20
ln(SE)
2009
2010
2011
2012
2013
Years

AUDUSD Monthly Linear Regression: 1 Past Vol SE
AUDUSD Monthly Linear Regression: 3 Past Vol SE
AUDUSD Monthly Linear Regression: 5 Past Vol SE
AUDUSD Monthly Linear Regression: 10 Past Vol SE
AUDUSD Monthly SE: ARCH(1)
AUDUSD Monthly SE: GARCH(1,1)
−4
−6
−8
−10
−12
−14
−16
ln(SE)
2009
2010
2011
2012
2013
Years