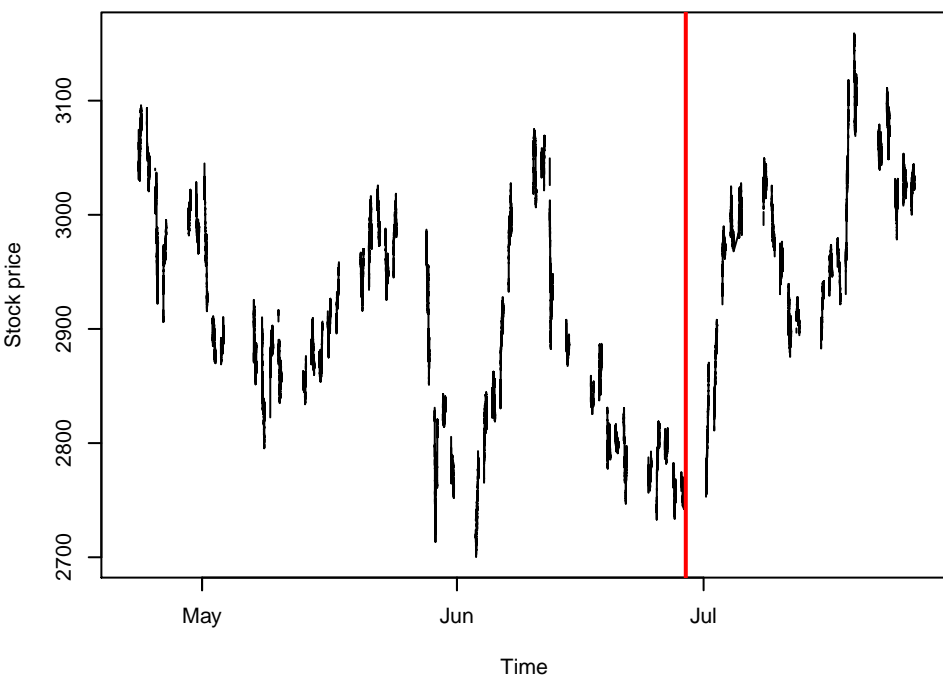
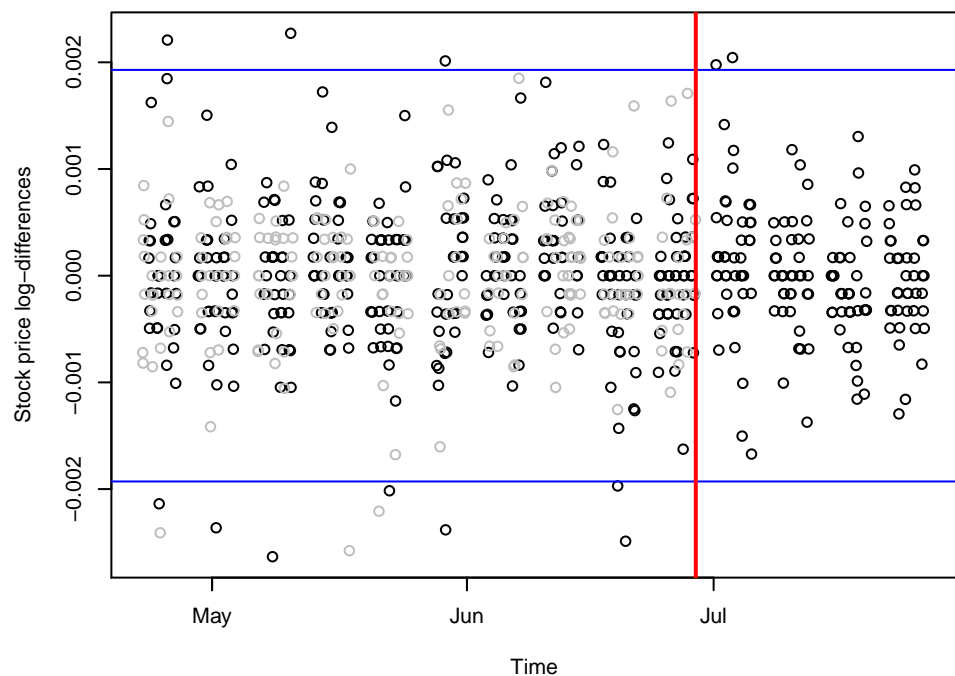


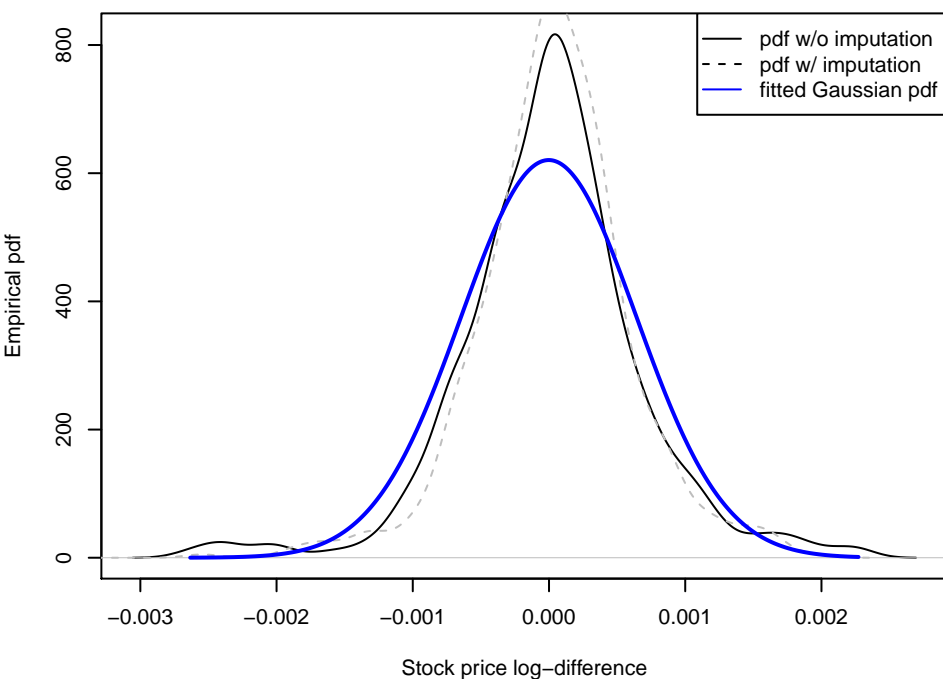
(a) Stock UK12: BATS (British American Tobacco PLC)
Raw stock prices



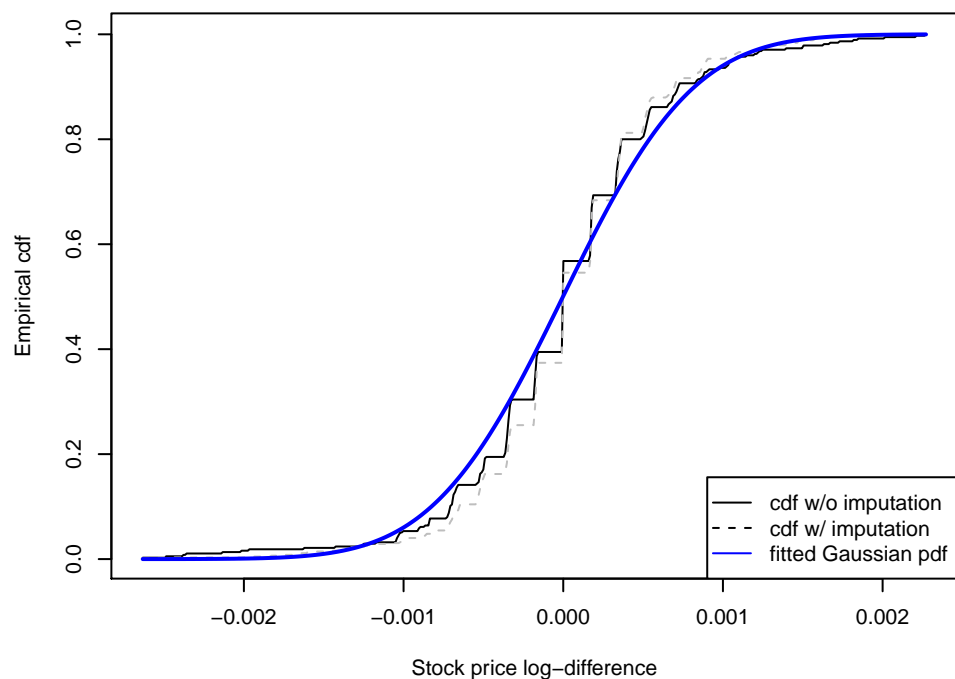
(b) Stock UK12: BATS (British American Tobacco PLC)
(Selected) stock price log-differences



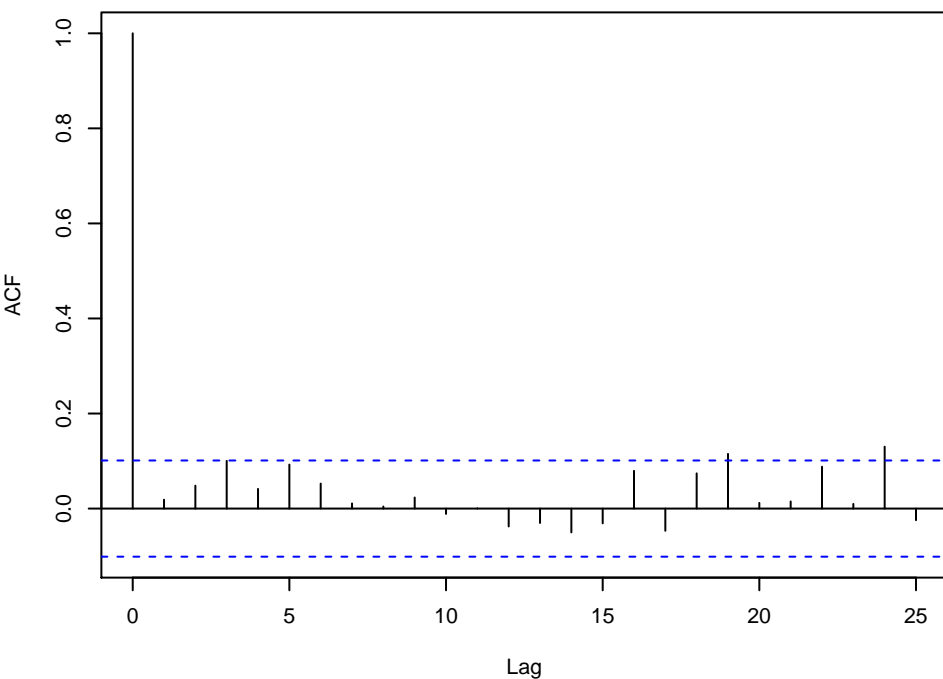
(c) Stock UK12: BATS (British American Tobacco PLC)
Stock price log-difference EPDF



(d) Stock UK12: BATS (British American Tobacco PLC)
Historic stock price log-difference ECDF



(e) Stock UK12: BATS (British American Tobacco PLC)
Historic stock price log-difference ACF



(f) Stock UK12: BATS (British American Tobacco PLC)
Historic stock price log-difference PACF

