Electricity Prices: Norway, Austria, Switzerland (2015-01-01 to 2024-12-31) Rolling cointegration window window size = 365, stride = 182
200 2015 2018 2019 2019 2019 2019 2019 2019 2019 2019
So posteriard
2015-01 2015-03 2015-05 2015-07 2015-09 2015-11 2016-01 2015-01 Take the log of the cumulative returns for each asset
Log Cumulative Returns of Electricity Prices: Norway, Austria, Switzerland (2015-01-01 to 2016-01-01) 4 ARANA 4100A AMA AMA AMA AMA AMA AMA AMA AMA AMA
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2015-01 2015-03 2015-05 2015-07 2015-09 2015-11 2016-01 Cointegrate the log of the cumulative returns to get residuals for each asset
Collectivation Residuals: Norway, Austria, Switzerland
Cumulative residual window window size = 30 days, stride = 1 day
2015-05 2015-05 2015-07 2015-07 2015-11 2016-01 Cumulative residual window
Cointegration Residuals (First 30 Dayys), Norway, Austria, Switzerland
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Cumulative Cointegration Residuals (First 30 Days): Norway, Austria, Switzerland U — Centraline Residuals for Young U — Centraline Residuals for Norway — Consider Noticeals for Norway Switzerland
process accounting to
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2015-61-61 2015-61-65 2015-61-69 2015-61-63 2015-61-77 2015-61-73 2015-61-75 2015-61-79
Normalize Normalize Normalized Cumulative Contegration Resolute (First 30 Days): Norway, Austria, Switzerland
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2015-01-01 2015-01-09 2015-01-09 2015-01-01 2015-01-21 2015-01-21 2015-01-22
corresponding cumulative residual window for each asset Set of all input data