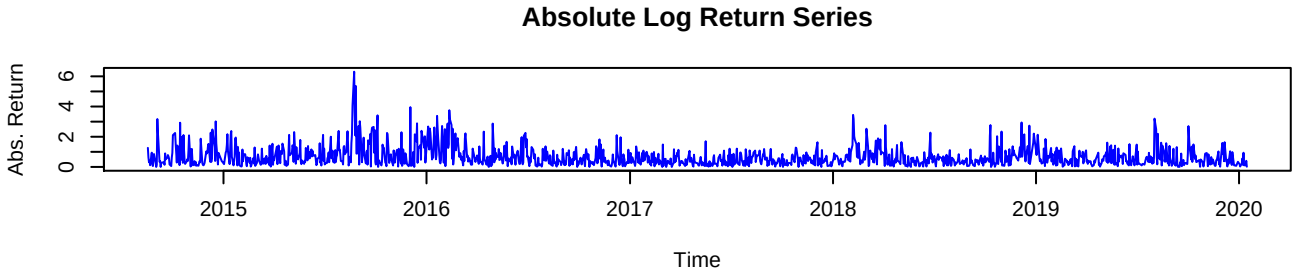
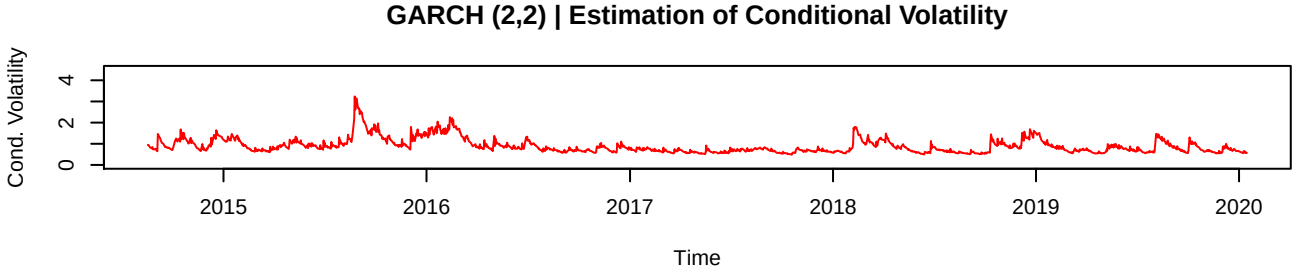
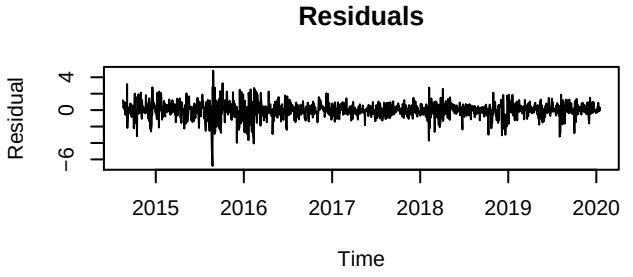
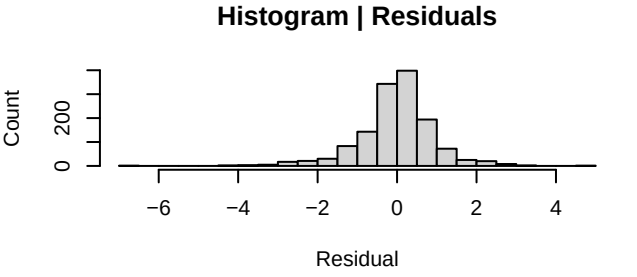
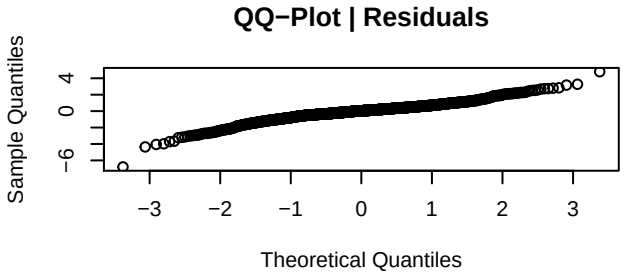
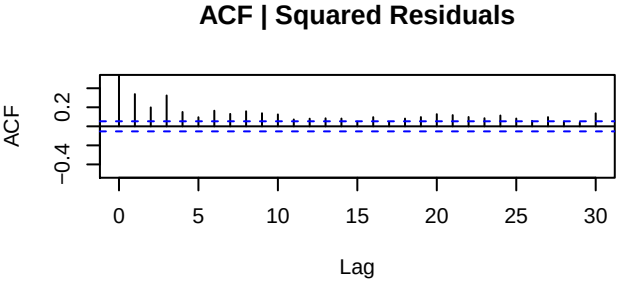

Absolute Log Return Series
Abs. Return
0
2
4
6
2015
2016
2017
2018
2019
2020
Time


GARCH (2,2) | Estimation of Conditional Volatility
Cond. Volatility
0
2
4
2015
2016
2017
2018
2019
2020
Time


Residuals
Residual
−6
0
4
2015
2016
2017
2018
2019
2020
Time


Histogram | Residuals
Count
0
200
−6
−4
−2
0
2
4
Residual


QQ−Plot | Residuals
Sample Quantiles
−6
0
4
−3
−2
−1
0
1
2
3
Theoretical Quantiles


ACF | Squared Residuals
ACF
−0.4
0.2
0
5
10
15
20
25
30
Lag