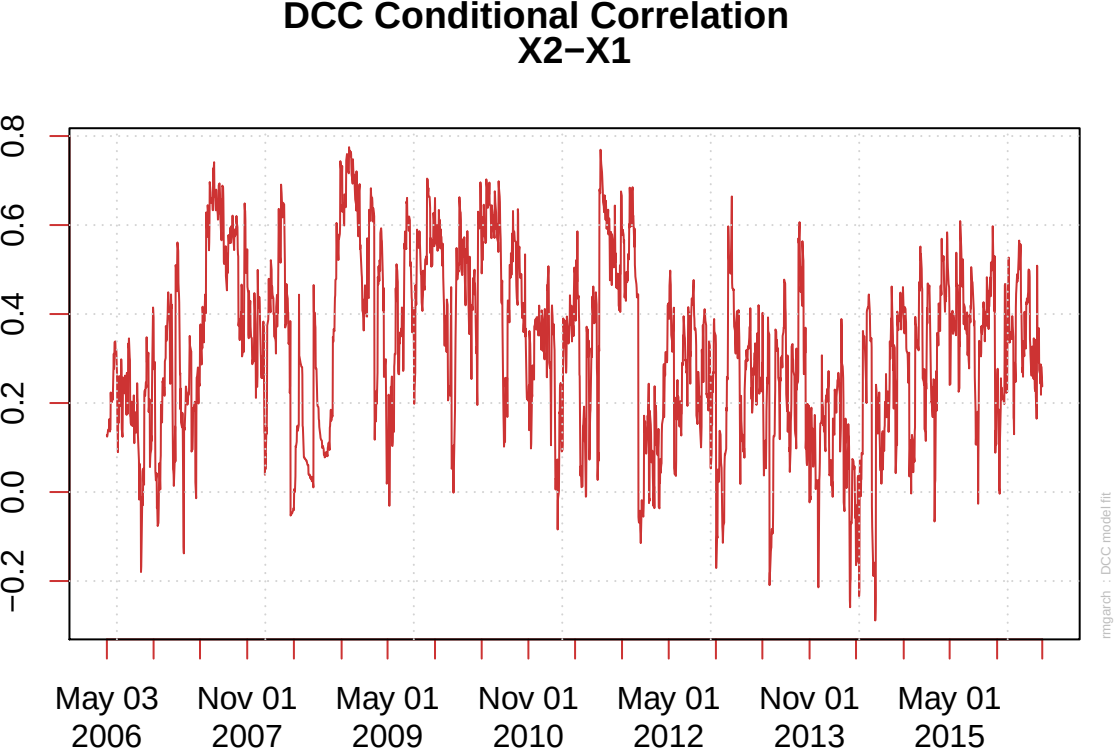
DCC Conditional Correlation
X2−X1
0.8
0.6
0.4
0.2
0.0
−0.2
May 03
2006
Nov 01
2007
May 01
2009
Nov 01
2010
May 01
2012
Nov 01
2013
May 01
2015
rmgarch : DCC model fit