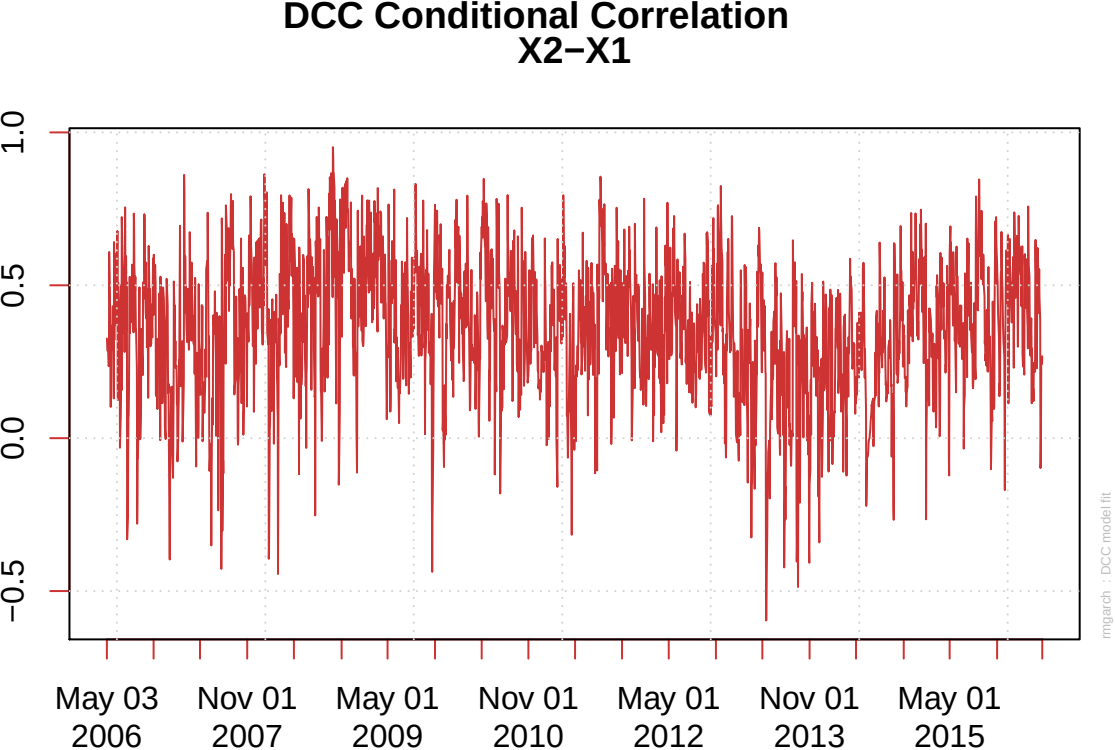
DCC Conditional Correlation
X2−X1
1.0
0.5
0.0
−0.5
May 03 2006
Nov 01 2007
May 01 2009
Nov 01 2010
May 01 2012
Nov 01 2013
May 01 2015
rmgarch : DCC model fit