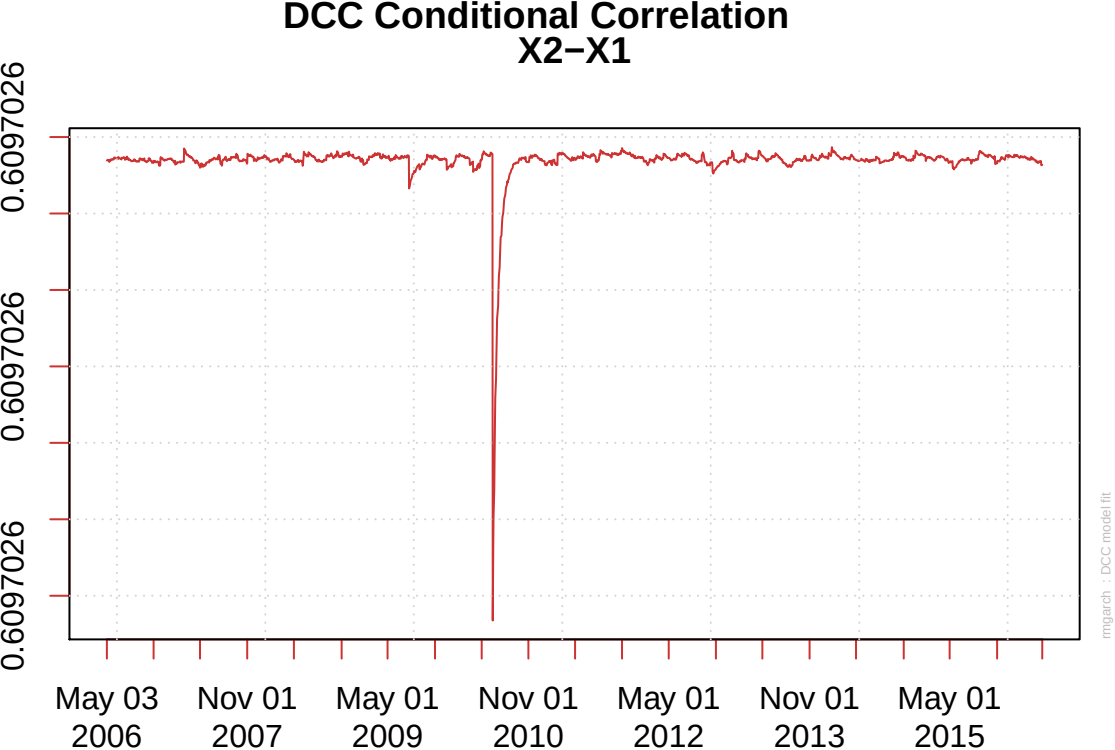
DCC Conditional Correlation
X2−X1
0.6097026
0.6097026
0.6097026
May 03
2006
Nov 01
2007
May 01
2009
Nov 01
2010
May 01
2012
Nov 01
2013
May 01
2015
rmgarch : DCC model fit