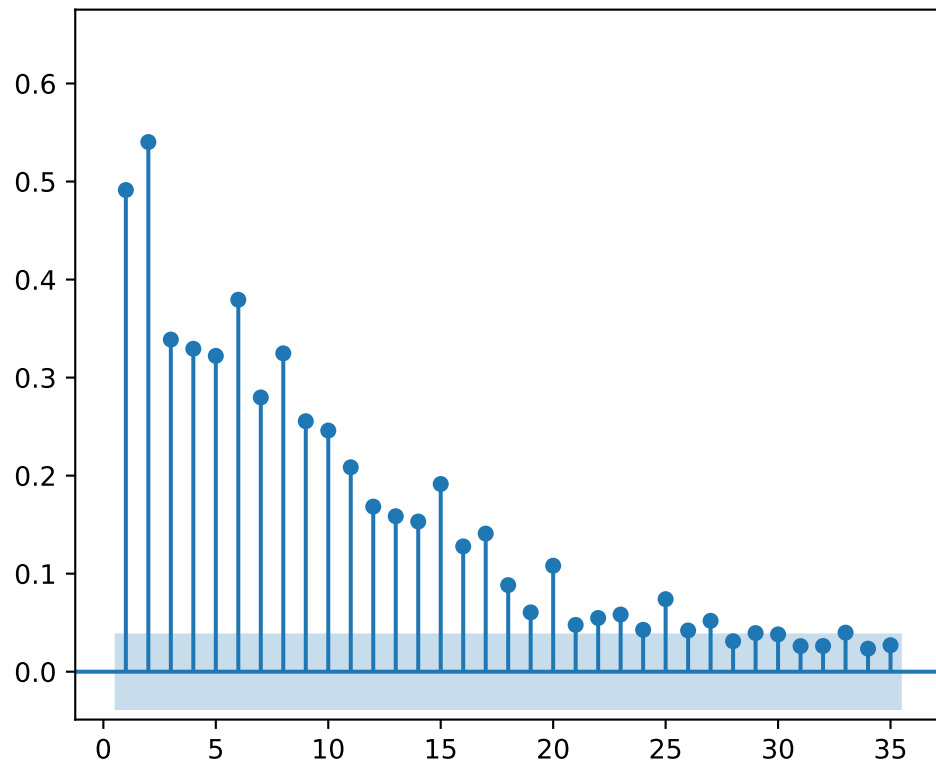Correlogram of Squared Returns