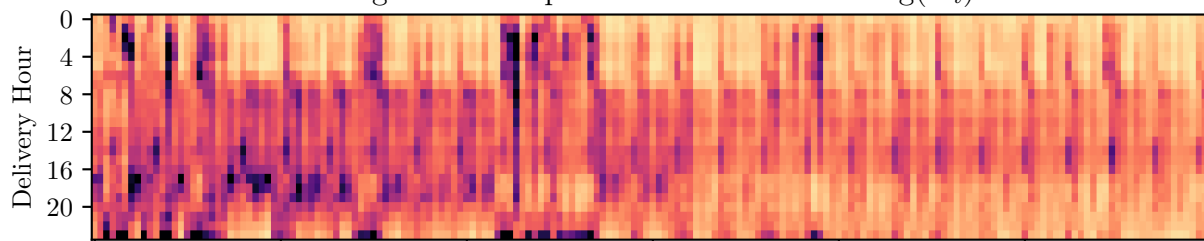
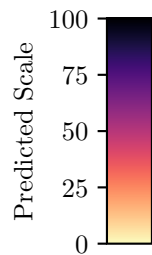
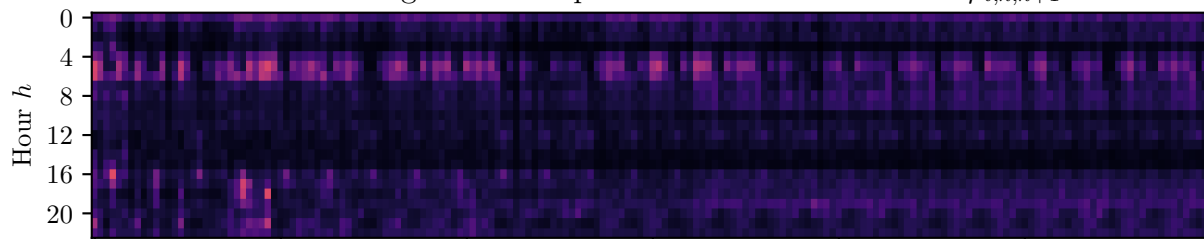
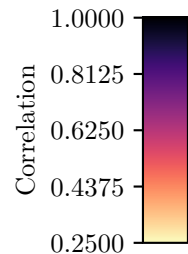


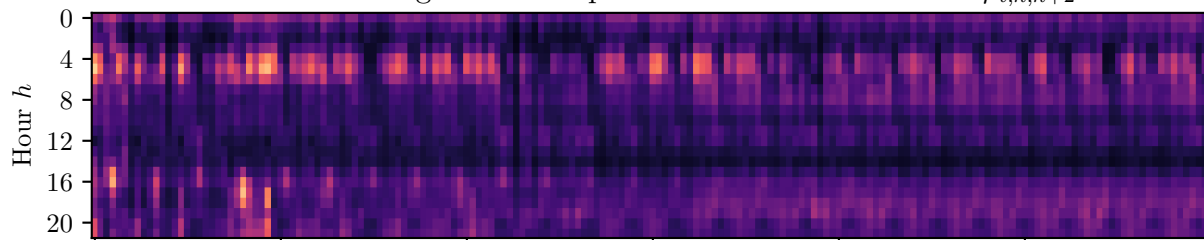
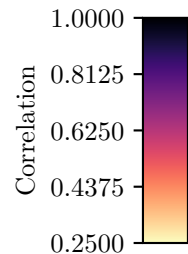
Diagonal of the predicted scale matrix $\text{diag}(\hat{\Sigma}_t)$



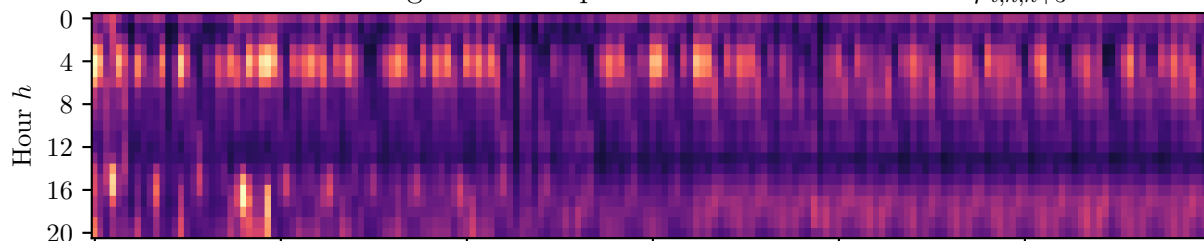
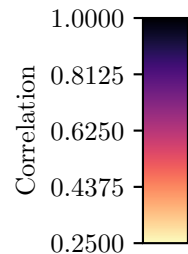
First off-diagonal of the predicted correlation matrix $\hat{\rho}_{t,h,h+1}$



Second off-diagonal of the predicted correlation matrix $\hat{\rho}_{t,h,h+2}$



Third off-diagonal of the predicted correlation matrix $\hat{\rho}_{t,h,h+3}$



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