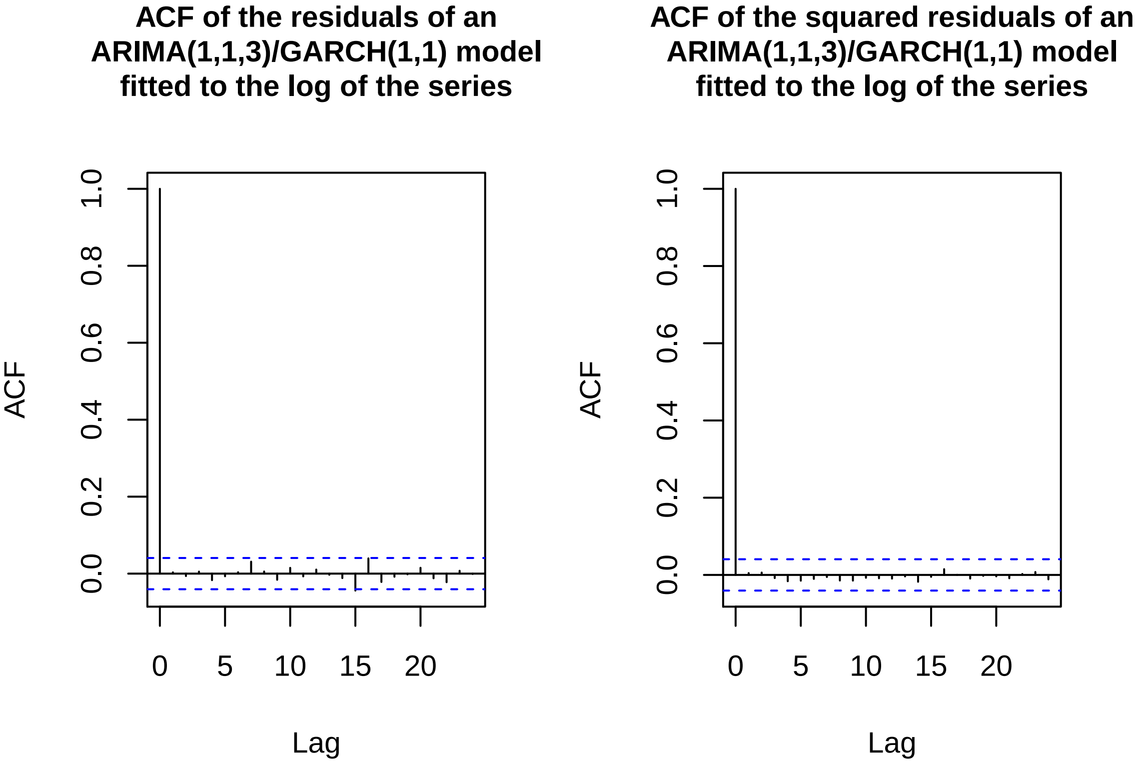
ACF of the residuals of an
ARIMA(1,1,3)/GARCH(1,1) model
fitted to the log of the series
ACF
0.0
0.2
0.4
0.6
0.8
1.0
0
5
10
15
20
Lag
ACF of the squared residuals of an
ARIMA(1,1,3)/GARCH(1,1) model
fitted to the log of the series
ACF
0.0
0.2
0.4
0.6
0.8
1.0
0
5
10
15
20
Lag