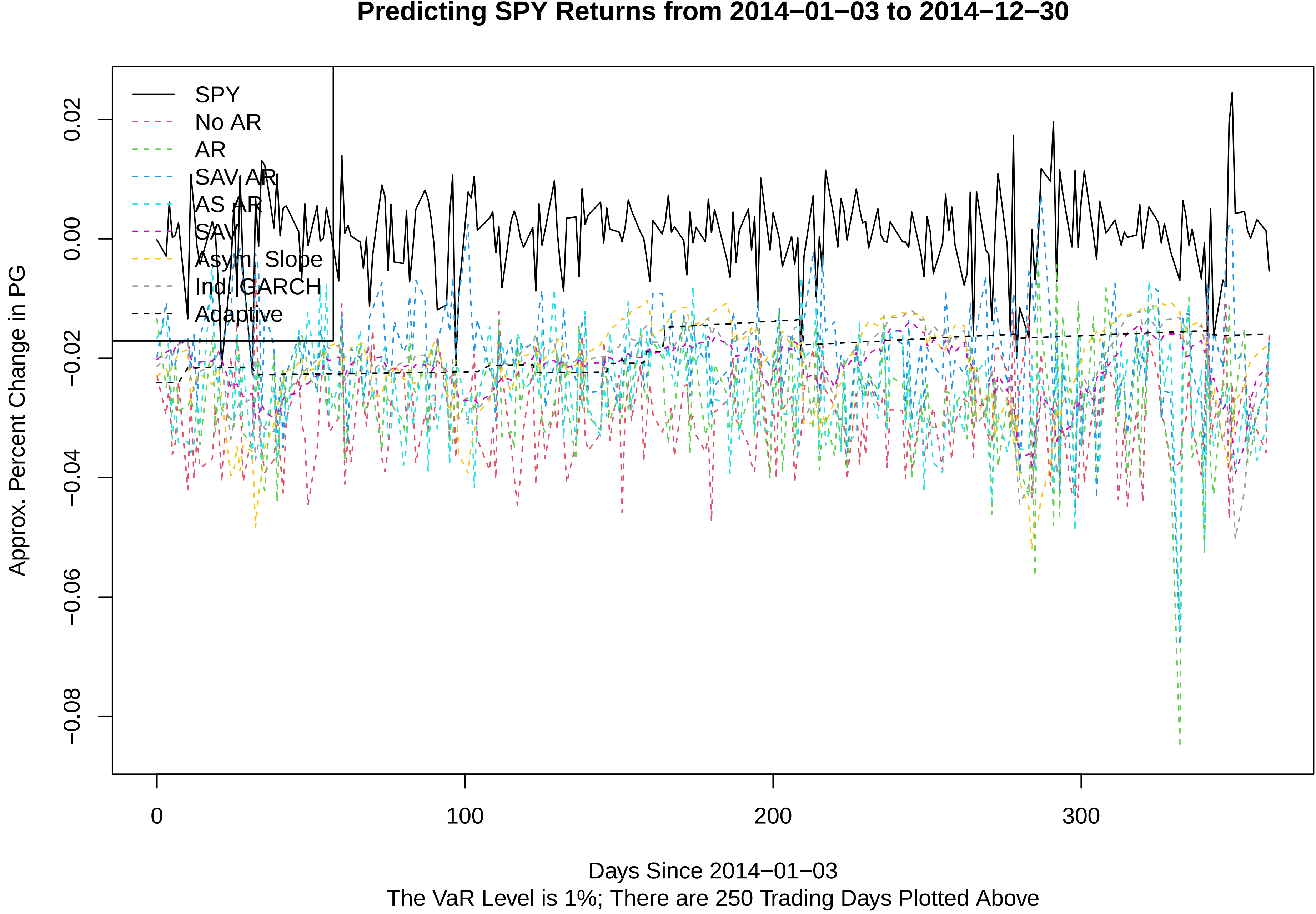
Predicting SPY Returns from 2014−01−03 to 2014−12−30
SPY
No AR
AR
SAV AR
AS AR
SAV
Asym. Slope
Ind. GARCH
Adaptive
Approx. Percent Change in PG
0.02
0.00
−0.02
−0.04
−0.06
−0.08
0
100
200
300
Days Since 2014−01−03
The VaR Level is 1%; There are 250 Trading Days Plotted Above