Predicting SPY Returns from 2016−01−06 to 2016−12−30

Legend:
- SPY
- No AR
- AR
- SAV AR
- AS AR
- SAV
- Asym. Slope
- Ind. GARCH
- Adaptive

Y-axis: Approx. Percent Change in PG

X-axis: Days Since 2016−01−06

The VaR Level is 5%; There are 250 Trading Days Plotted Above