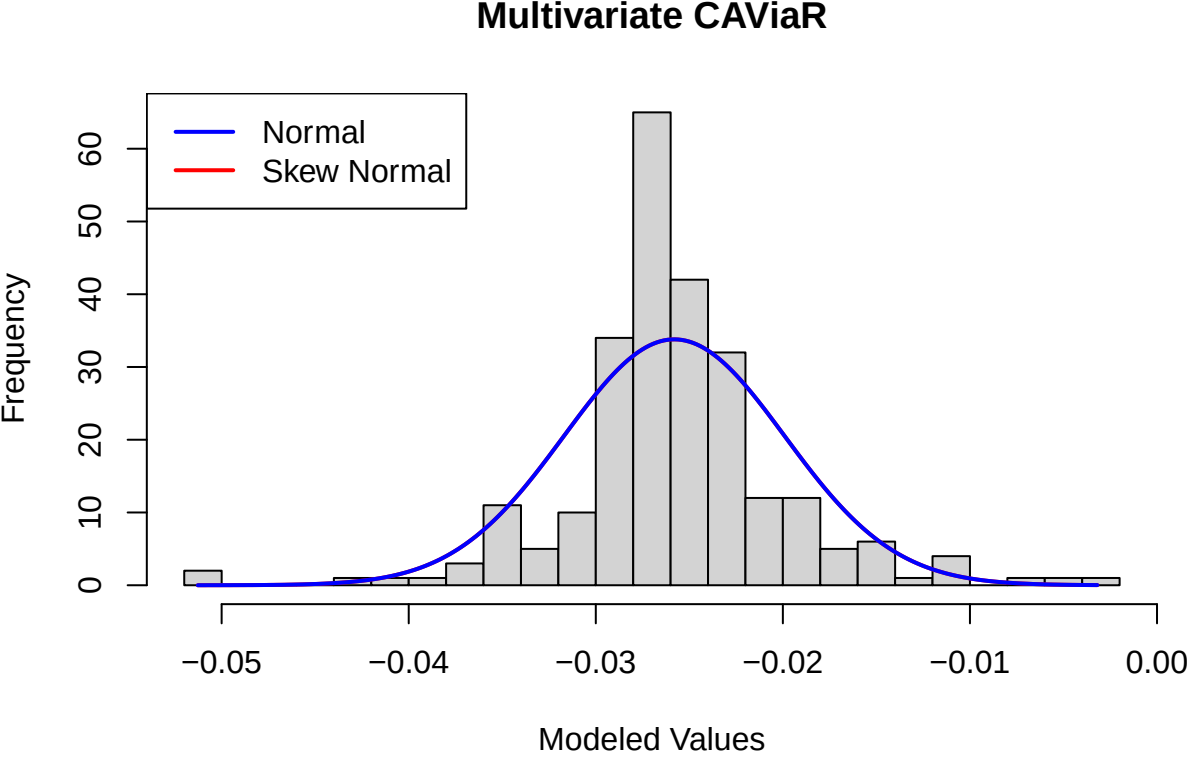
Multivariate CAViaR
Normal
Skew Normal
Frequency
0
10
20
30
40
50
60
−0.05
−0.04
−0.03
−0.02
−0.01
0.00
Modeled Values