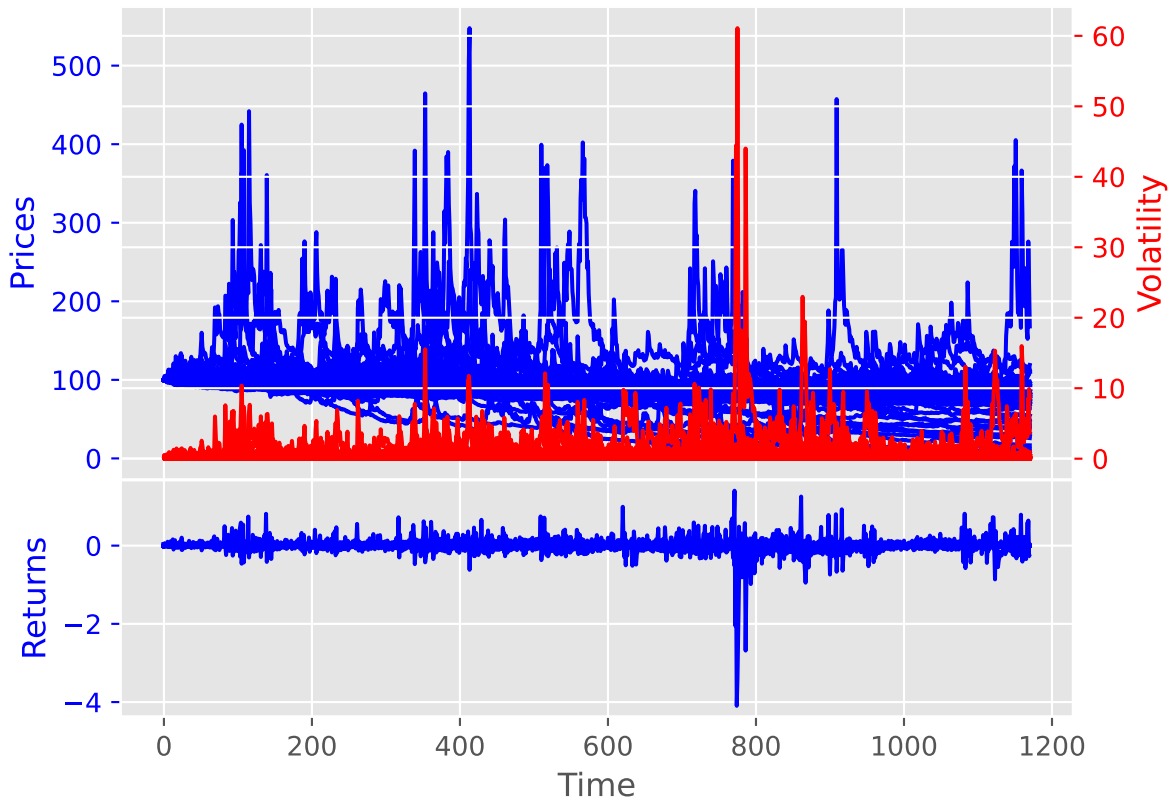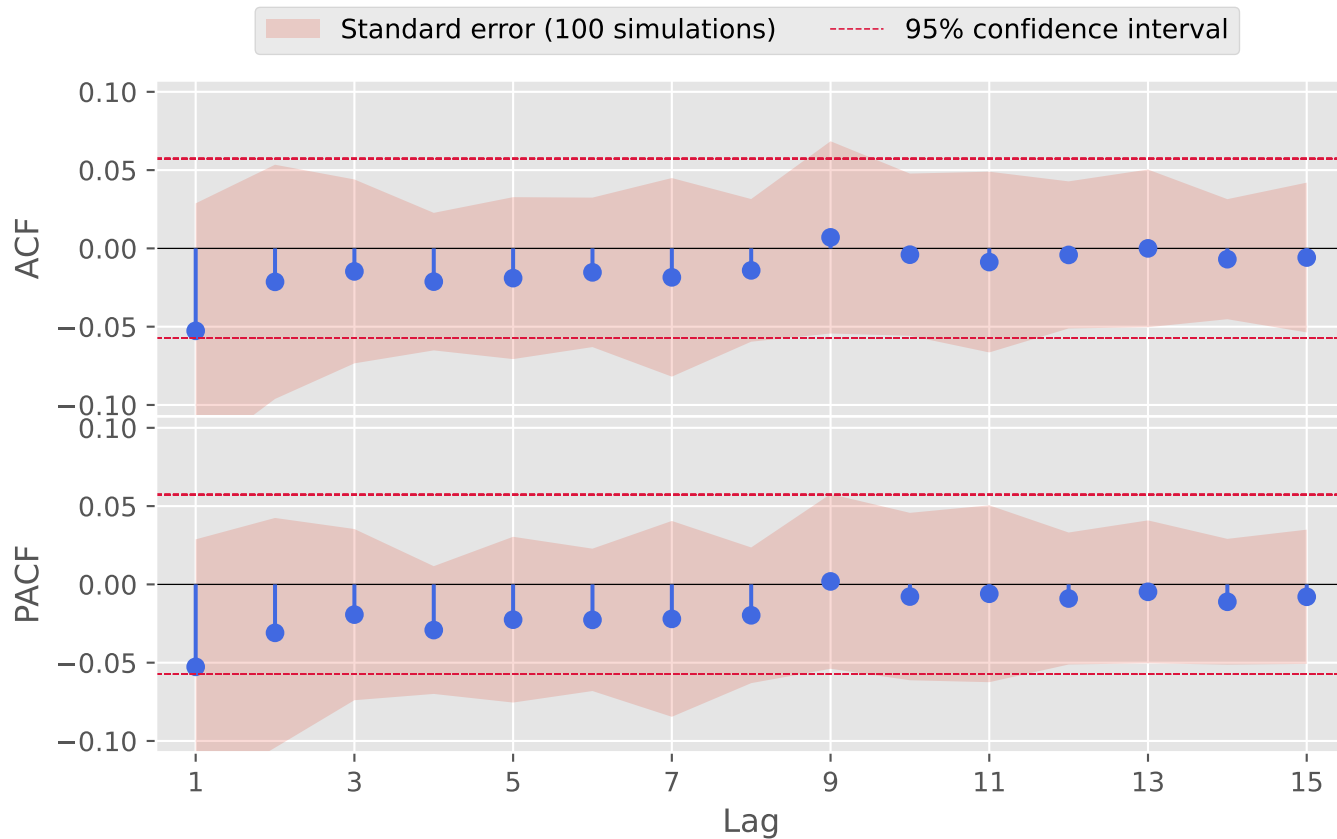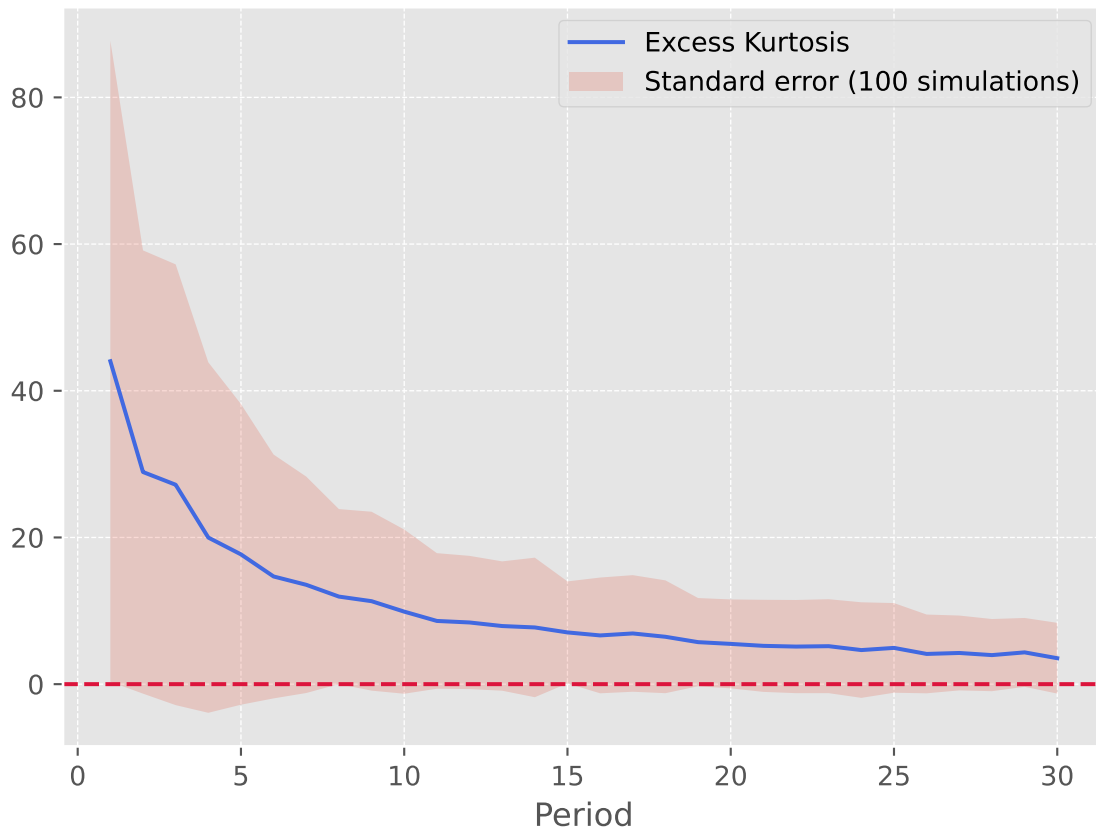Descriptive plots of the prices sequence
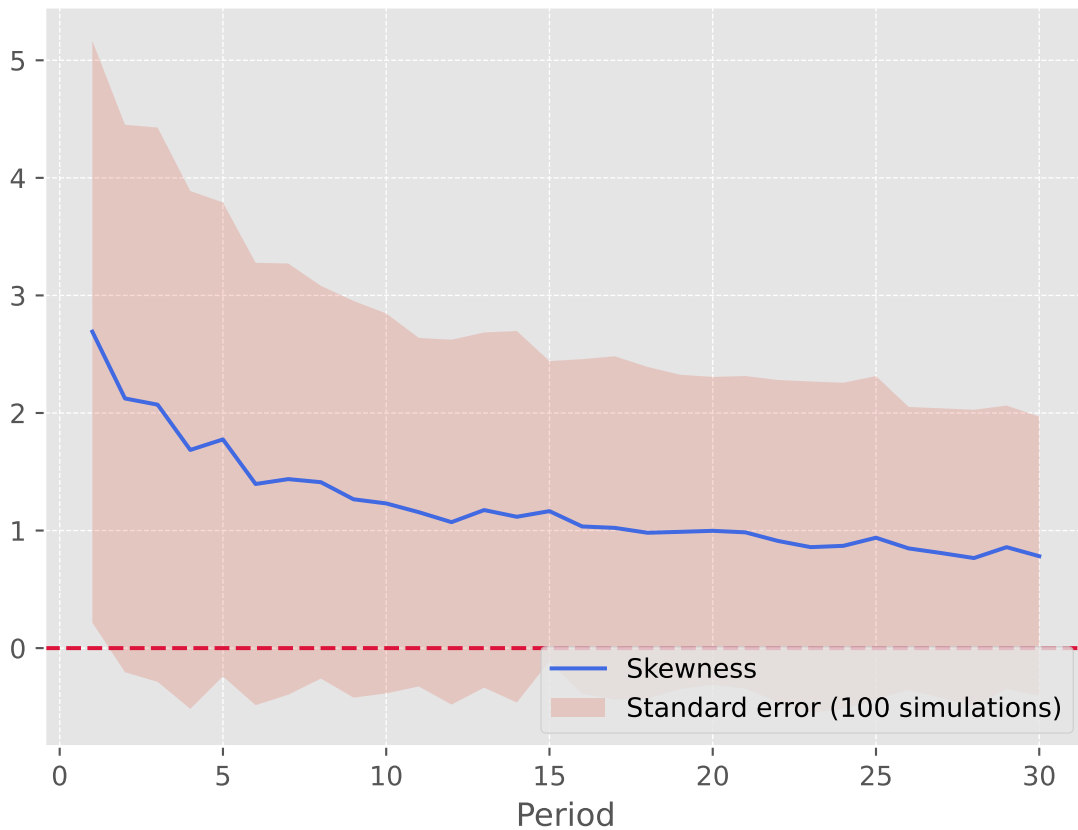
Autocorrelations

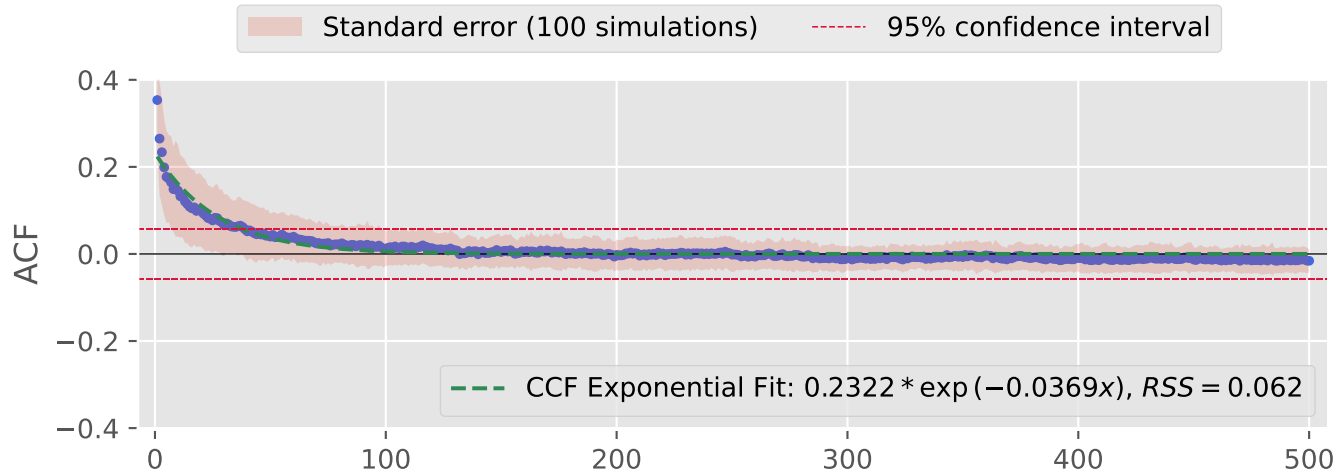**Excess kurtosis of returns**

- Excess Kurtosis
- Standard error (100 simulations)

Skewness of returns

- — Skewness
- Standard error (100 simulations)

Autocorrelations

Standard error (100 simulations) — 95% confidence interval

CCF Exponential Fit: $0.2322 * \exp\left(-0.0369x\right)$, $RSS = 0.062$

Autocorrelations

Standard error (100 simulations) — 95% confidence interval

CCF Power Fit: $0.4610 * (1/x)^{0.7002}$, $RSS = 0.15$
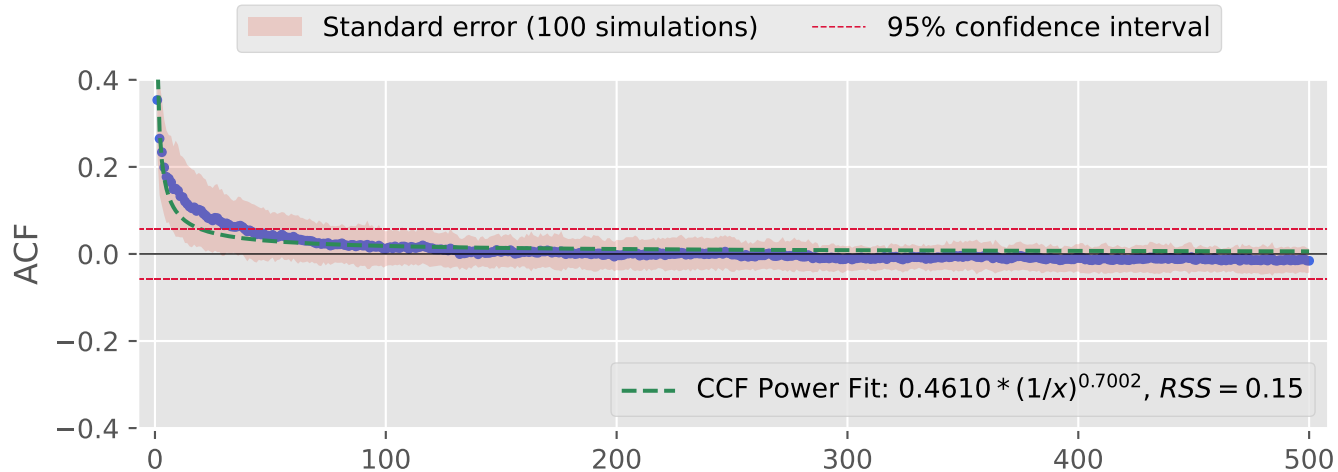
Cross-Correlation of squared absolute returns and returns
Leverage effect

Exponential Fit: $- - 6.4115 * \exp(-x/0.8405)$
Correlation
Correlation time reversal
Standard error (100 simulations)
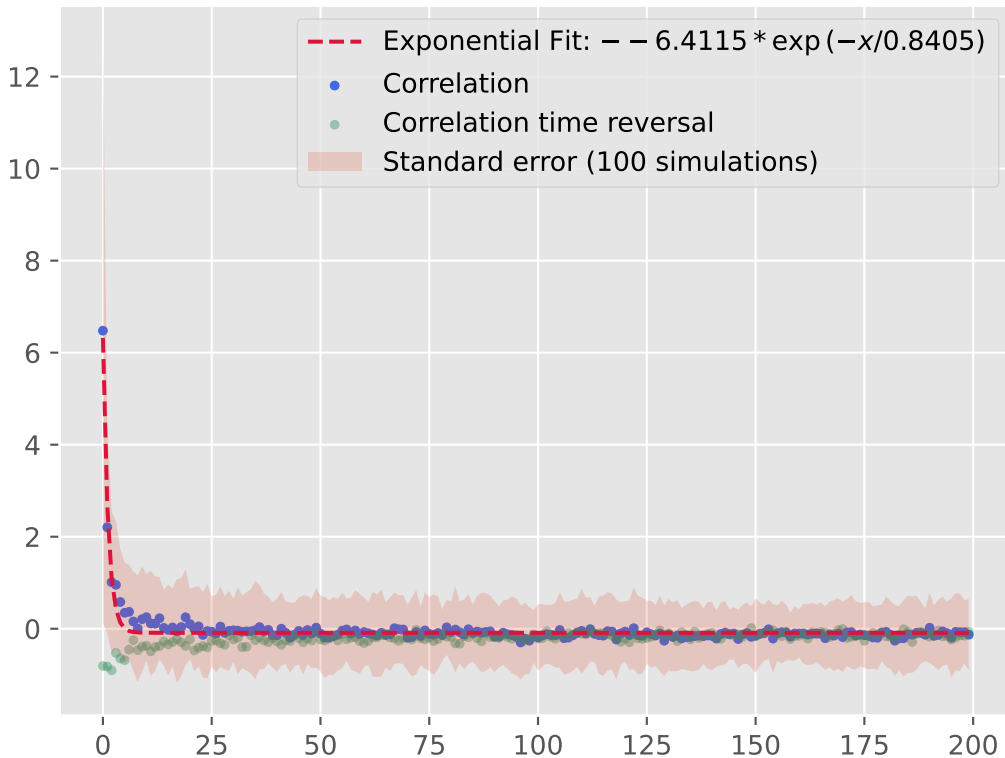
Cross-Correlation of
Zumbach effect

Legend:
- Correlation
- Correlation time reversal
- Standard error (100 simulations)