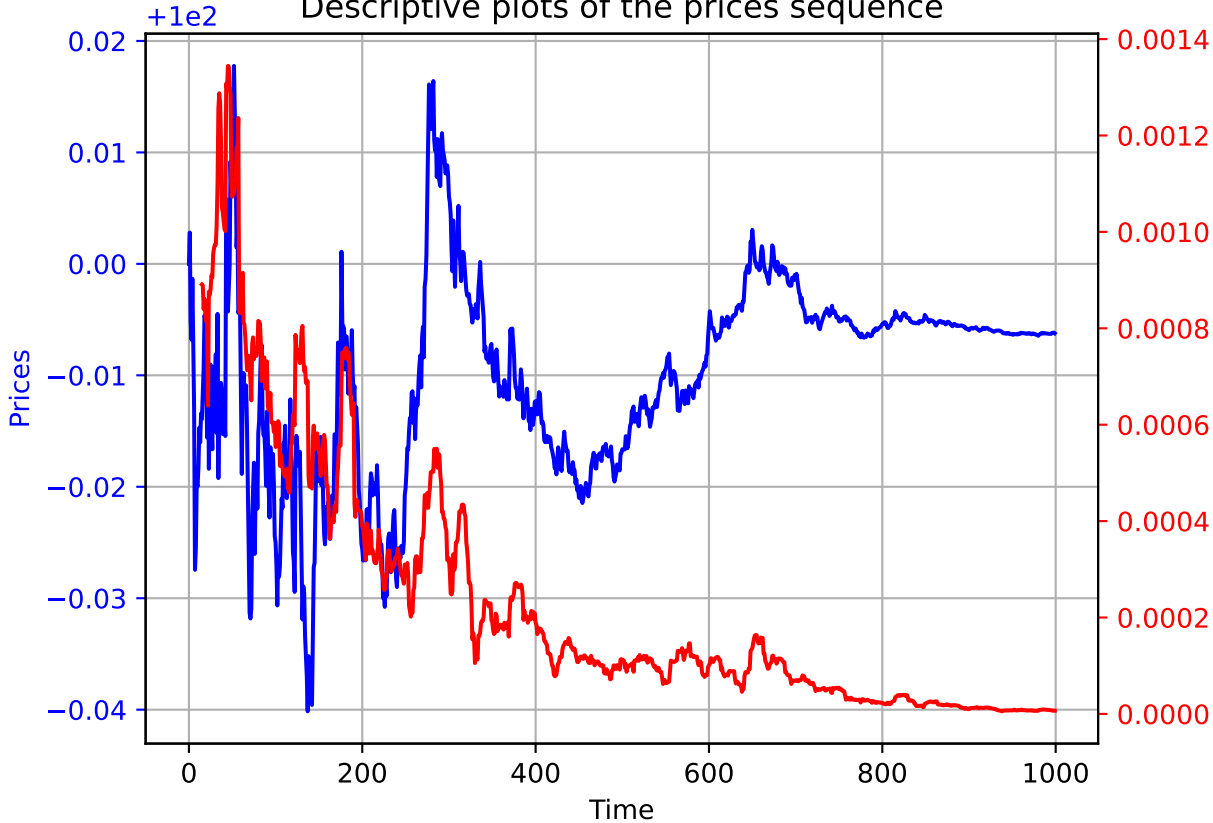Descriptive plots of the prices sequence
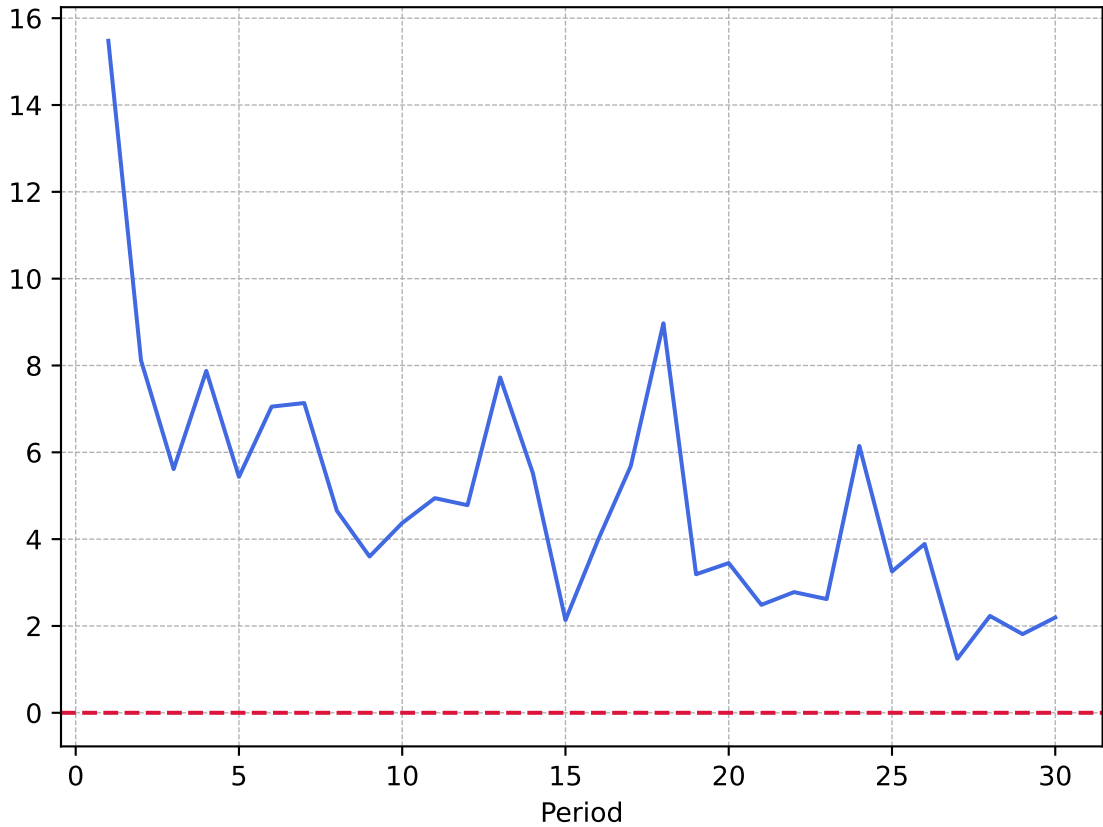
Autocorrelations
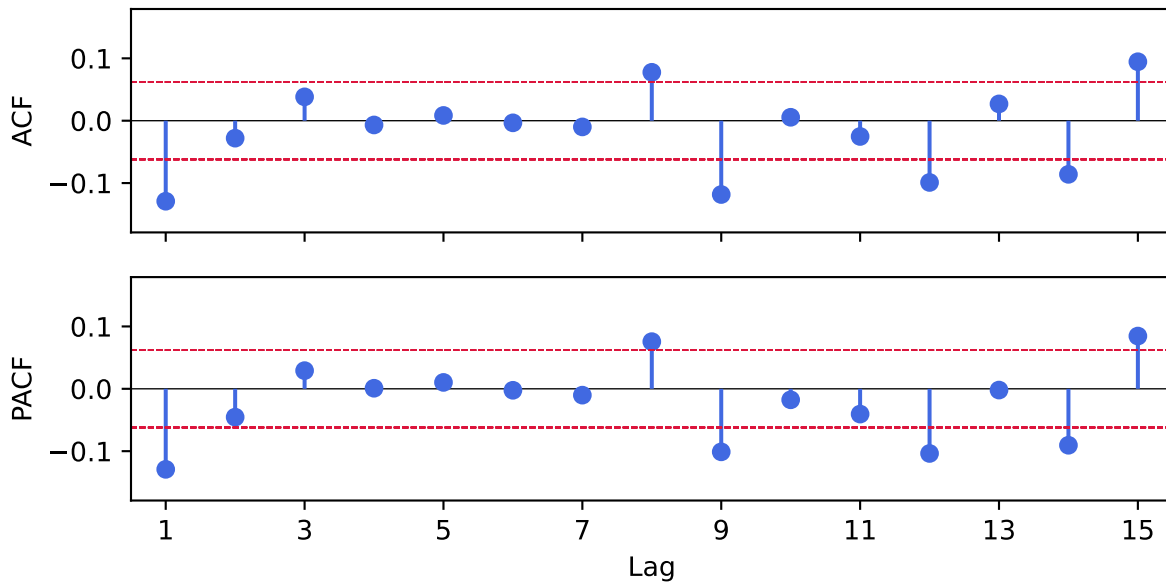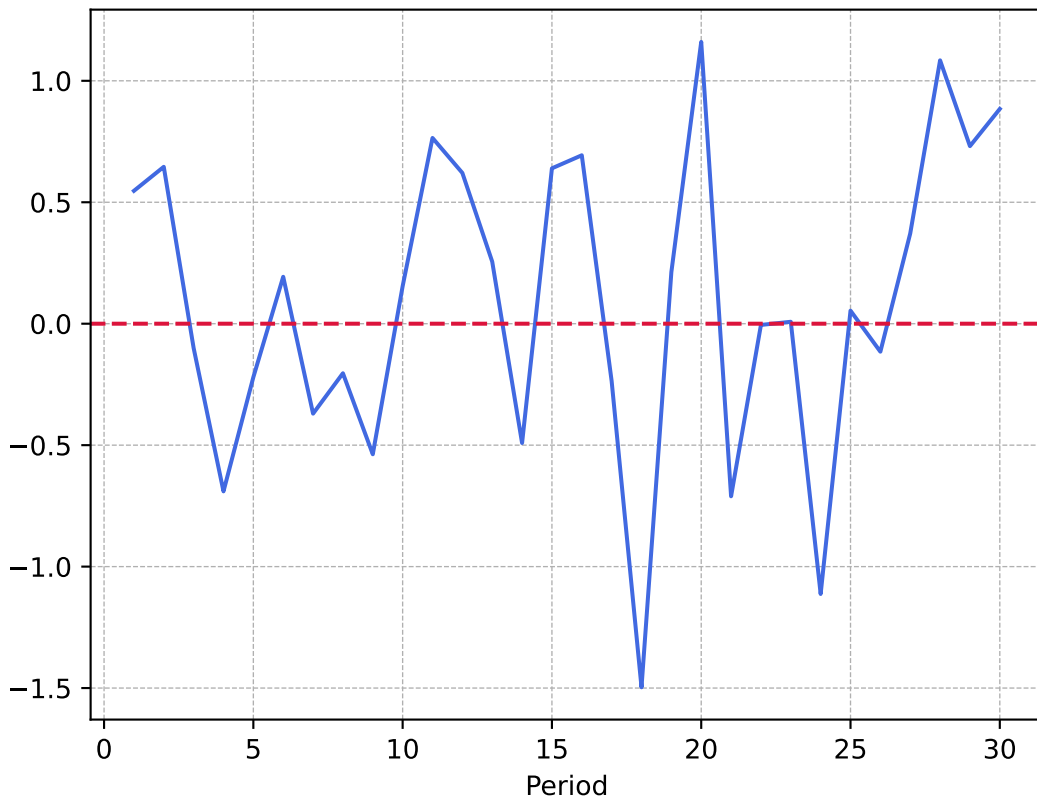
Excess kurtosis of returns
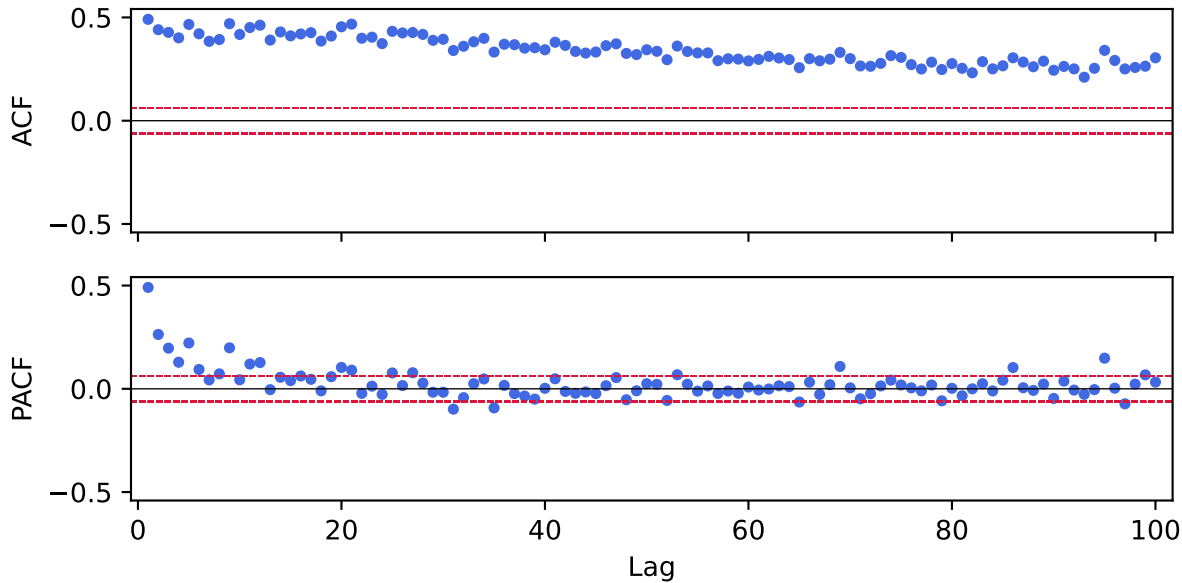
Skewness of returns

Autocorrelations

Cross-Correlation of squared absolute returns and returns
Leverage effect

Exponential Fit: $-- 1972.6475 * \exp(-x/271.0925)$
Correlation time reversal
Correlation
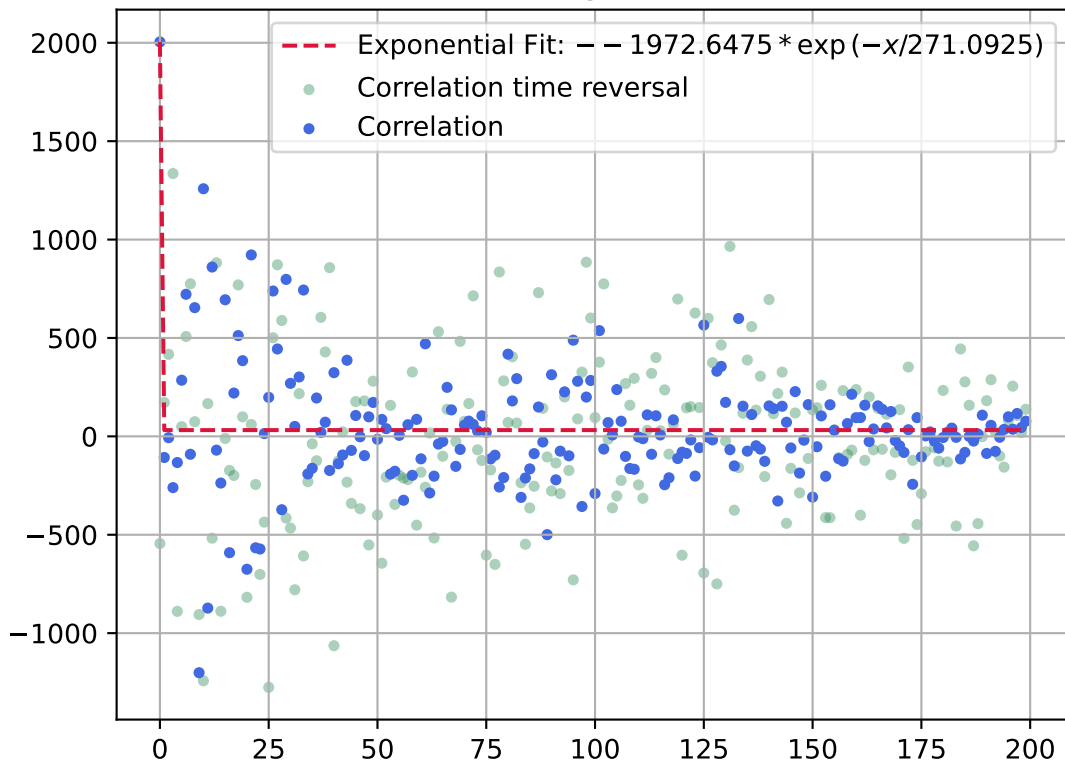
Cross-Correlation of Zumbach effect

- Correlation time reversal
- Correlation