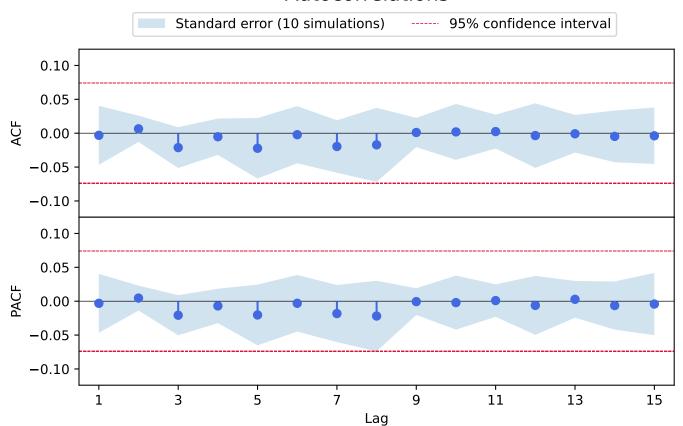
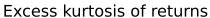
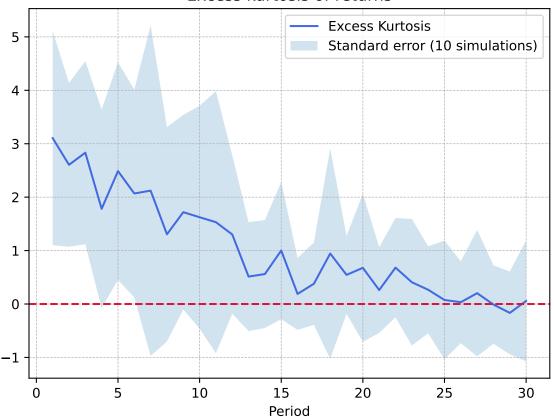
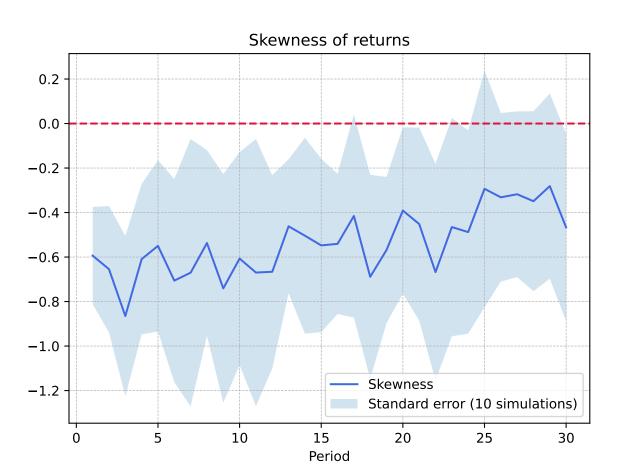


## **Autocorrelations**

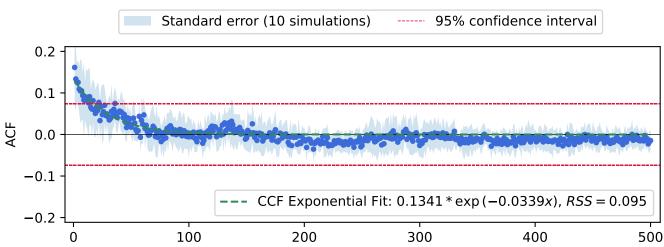




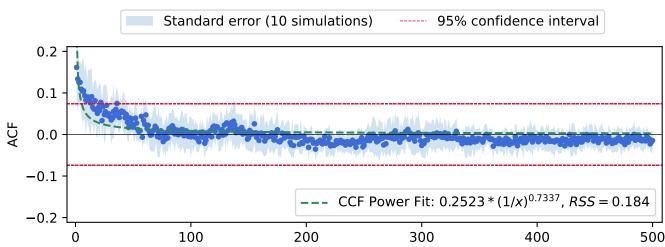




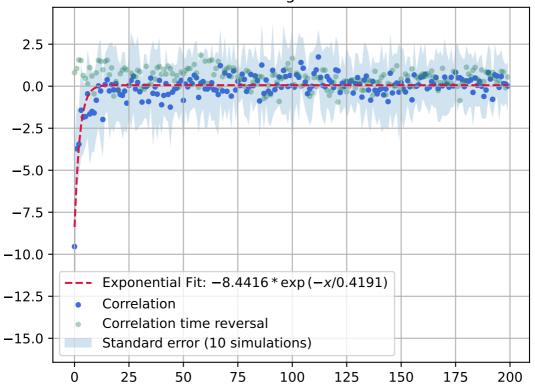
#### **Autocorrelations**



## **Autocorrelations**



#### Cross-Correlation of squared absolute returns and returns Leverage effect



# Cross-Correlation of Zumbach effect

