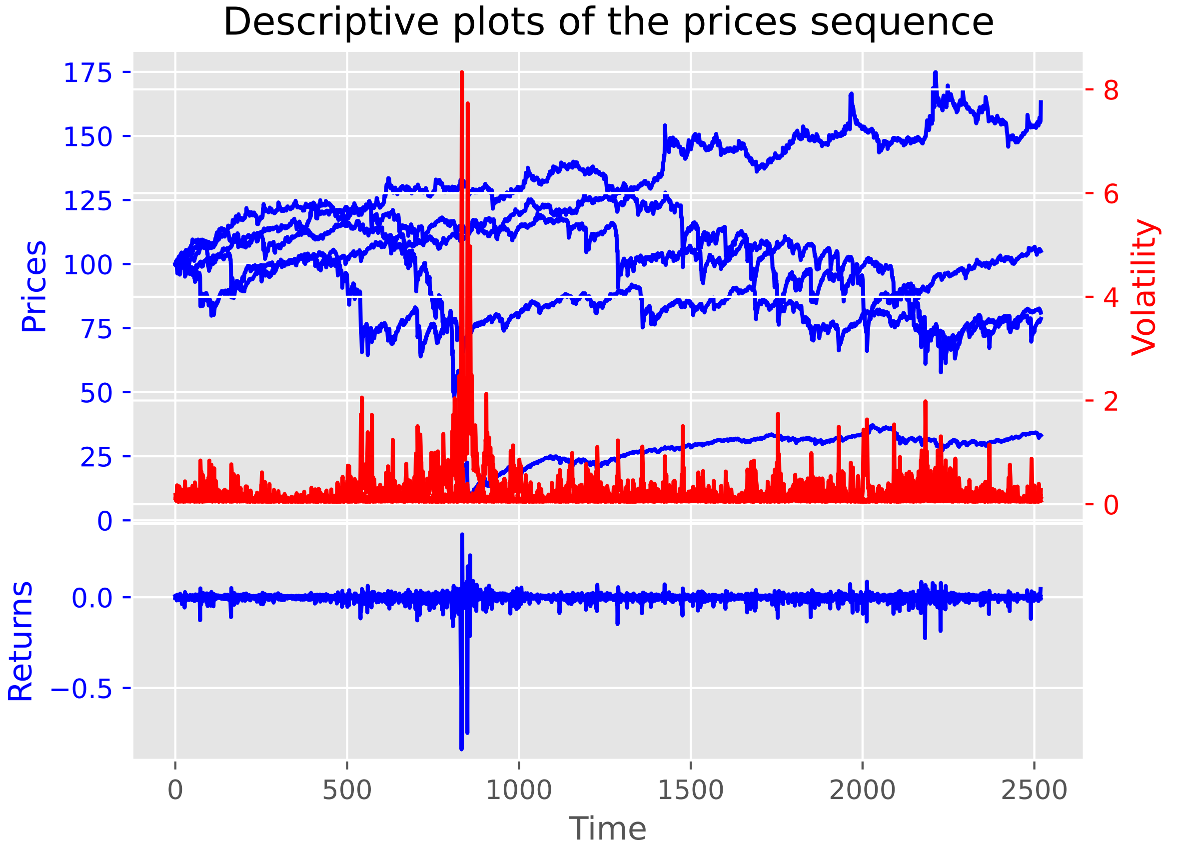
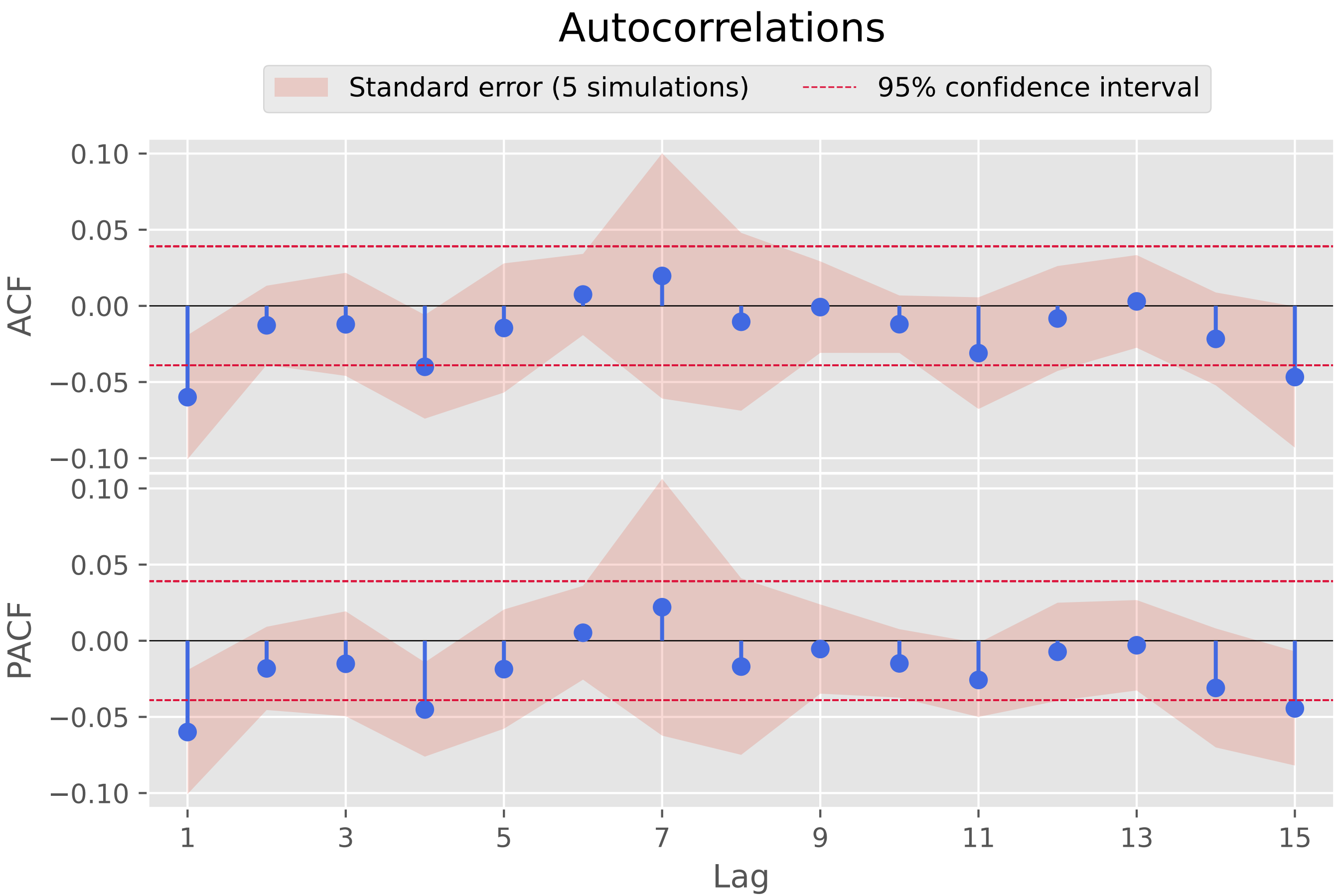
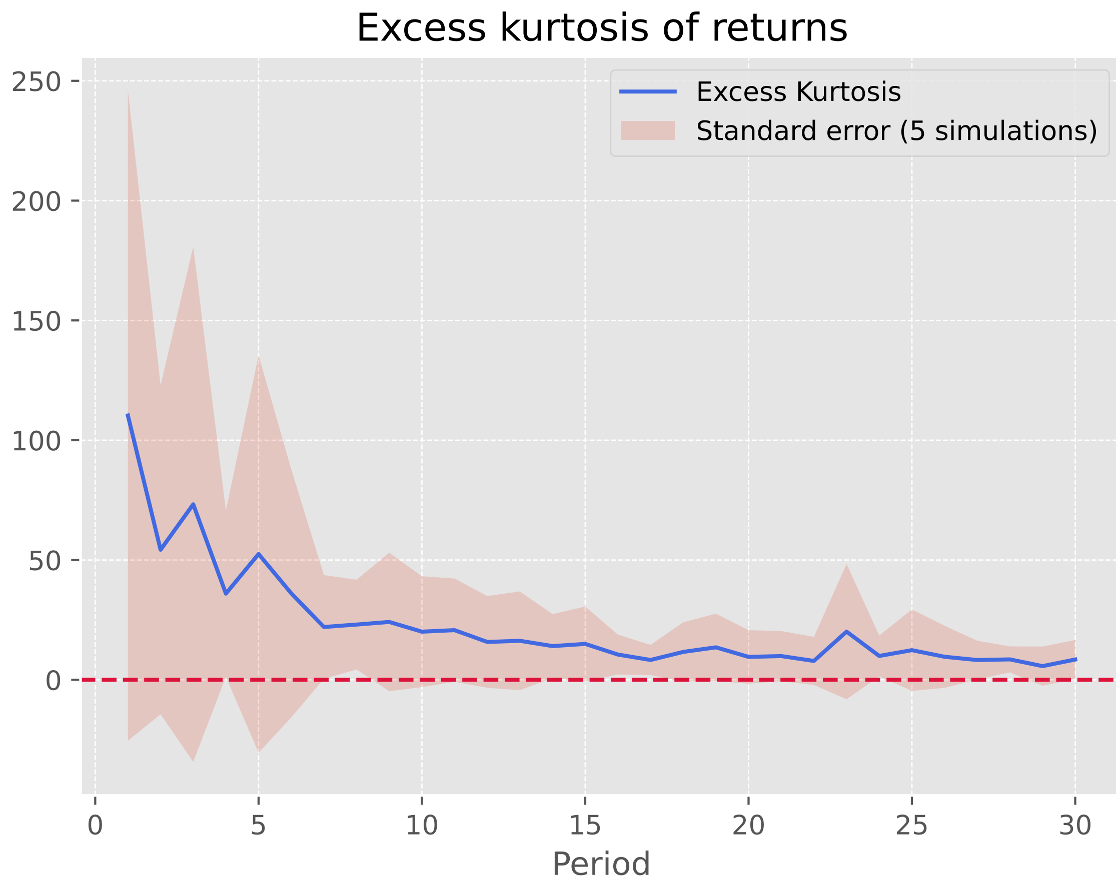
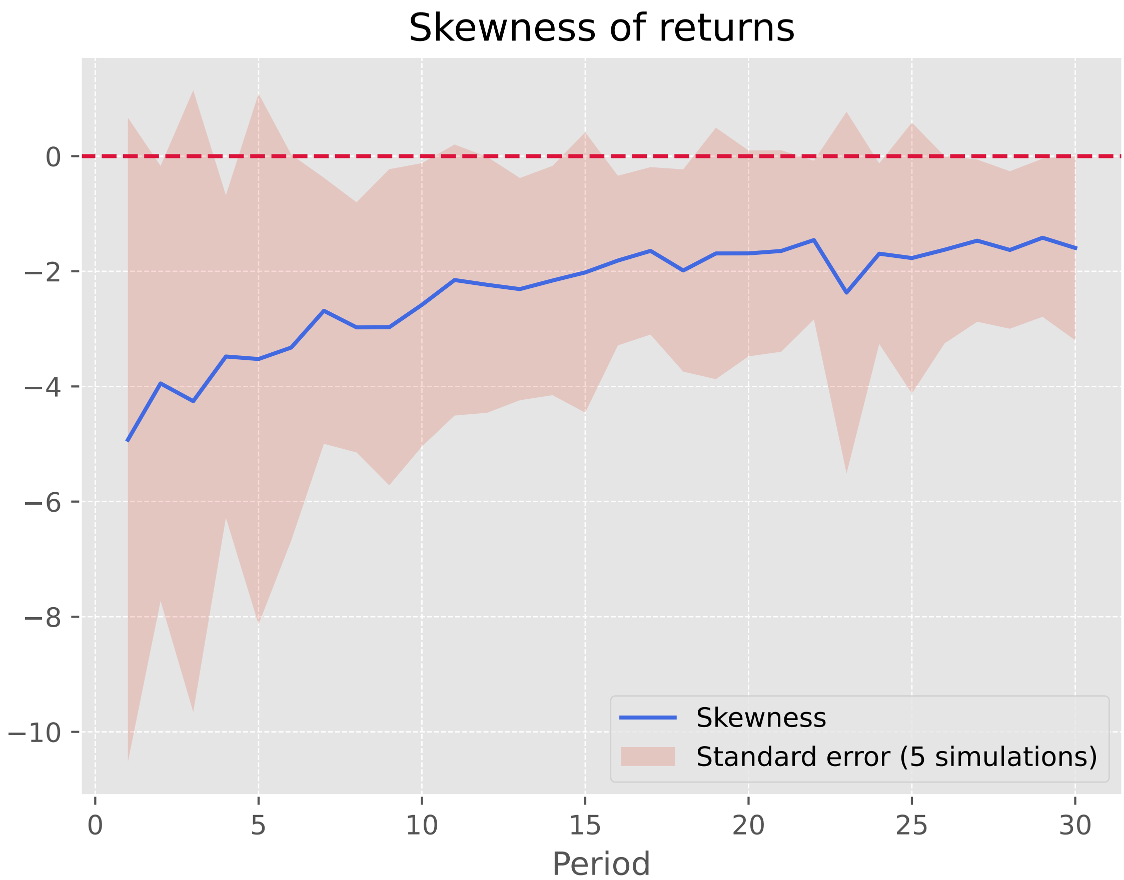

Descriptive plots of the prices sequence
Prices
Volatility
Returns
Time
175
150
125
100
75
50
25
0
8
6
4
2
0
0.0
−0.5
0
500
1000
1500
2000
2500

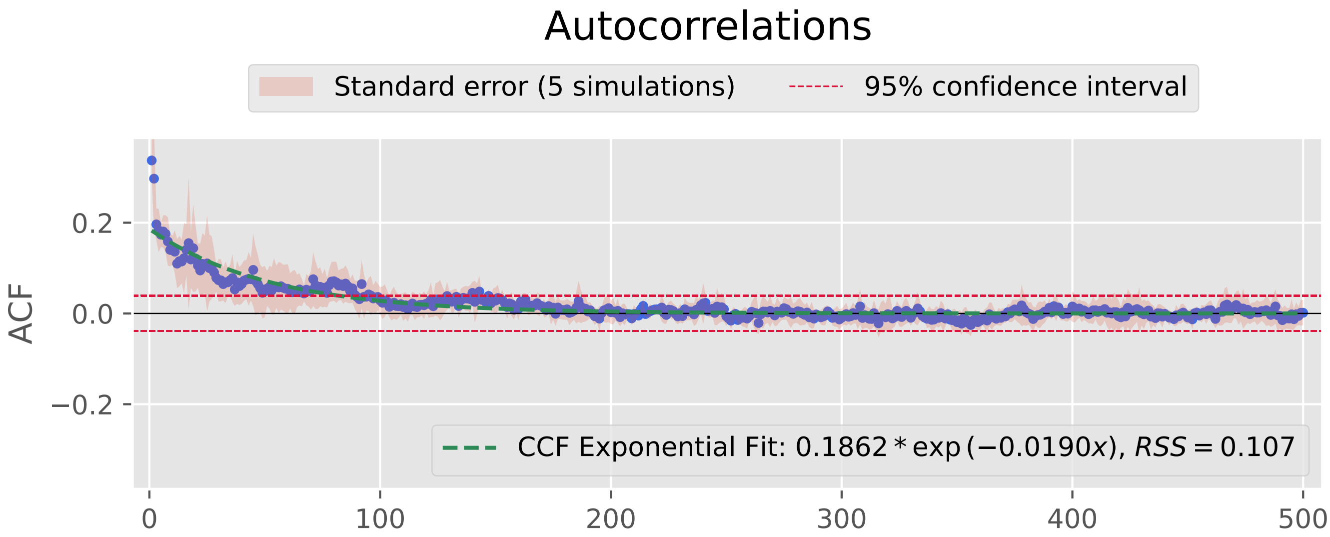


Autocorrelations
Standard error (5 simulations)
95% confidence interval
ACF
PACF
0.10
0.05
0.00
−0.05
−0.10
1
3
5
7
9
11
13
15
Lag

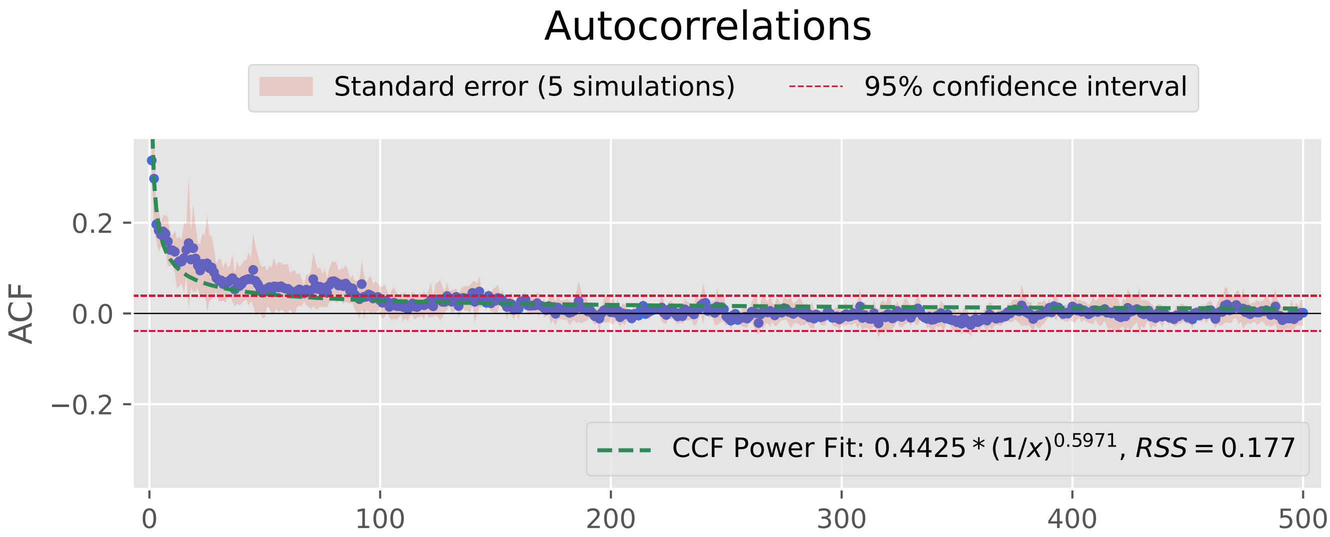


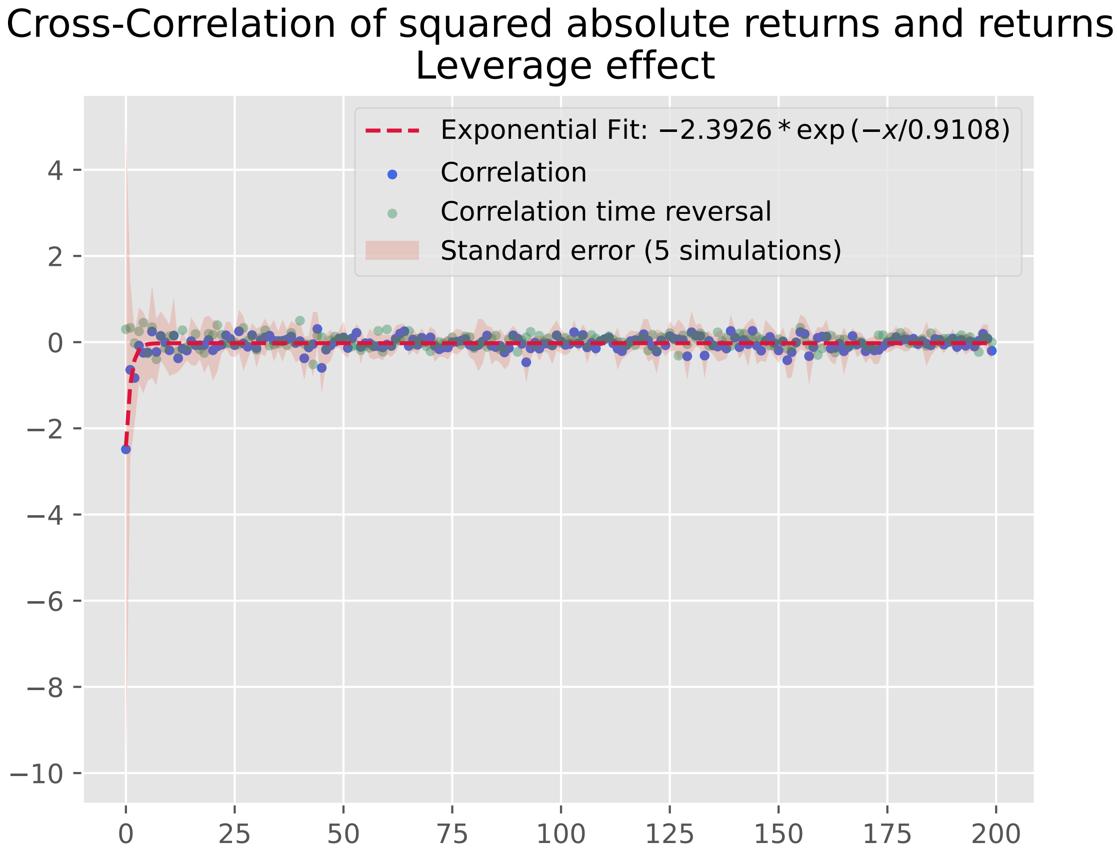
Excess kurtosis of returns
Excess Kurtosis
Standard error (5 simulations)
250
200
150
100
50
0
0
5
10
15
20
25
30
Period


Skewness of returns
0
−2
−4
−6
−8
−10
0
5
10
15
20
25
30
Period
Skewness
Standard error (5 simulations)

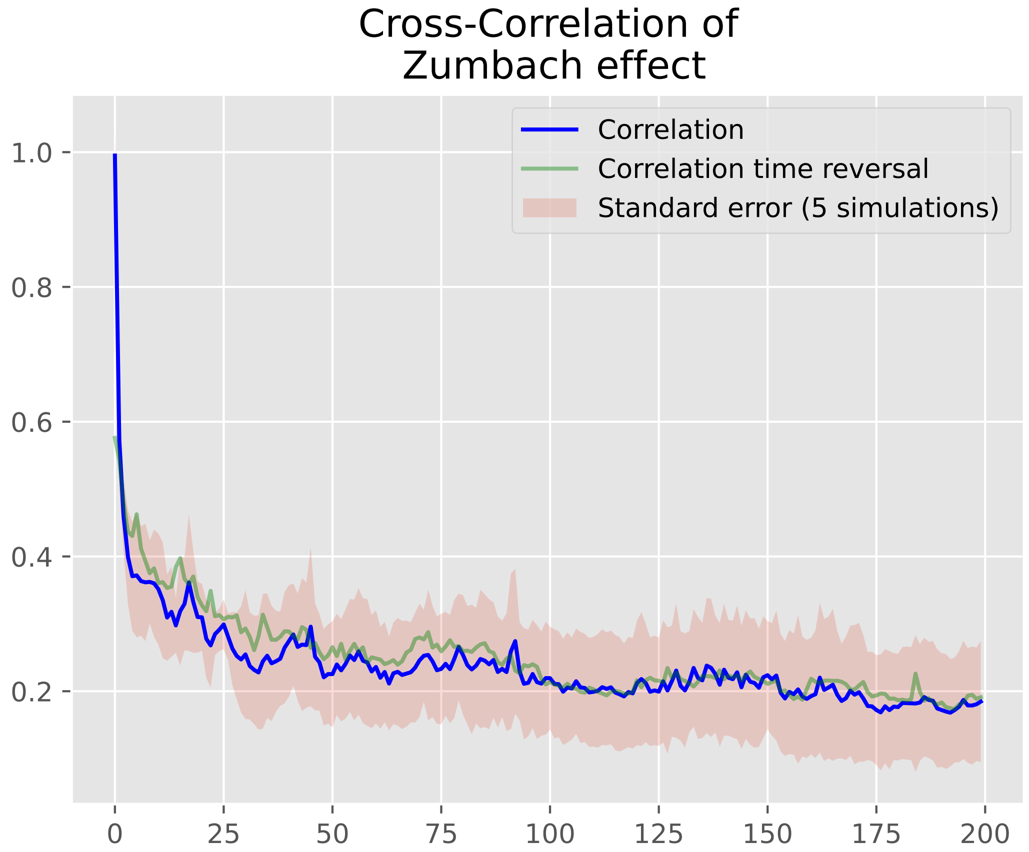


Autocorrelations
Standard error (5 simulations)
95% confidence interval
ACF
0.2
0.0
−0.2
0
100
200
300
400
500
CCF Exponential Fit: $0.1862 * \exp(-0.0190x)$, $RSS = 0.107$


Autocorrelations
Standard error (5 simulations)
95% confidence interval
ACF
0.2
0.0
−0.2
0
100
200
300
400
500
CCF Power Fit: $0.4425 * (1/x)^{0.5971}$, $RSS = 0.177$



Cross-Correlation of squared absolute returns and returns
Leverage effect
Exponential Fit: $-2.3926 * \exp(-x/0.9108)$
Correlation
Correlation time reversal
Standard error (5 simulations)
4
2
0
−2
−4
−6
−8
−10
0
25
50
75
100
125
150
175
200


Cross-Correlation of
Zumbach effect
1.0
0.8
0.6
0.4
0.2
0
25
50
75
100
125
150
175
200
Correlation
Correlation time reversal
Standard error (5 simulations)