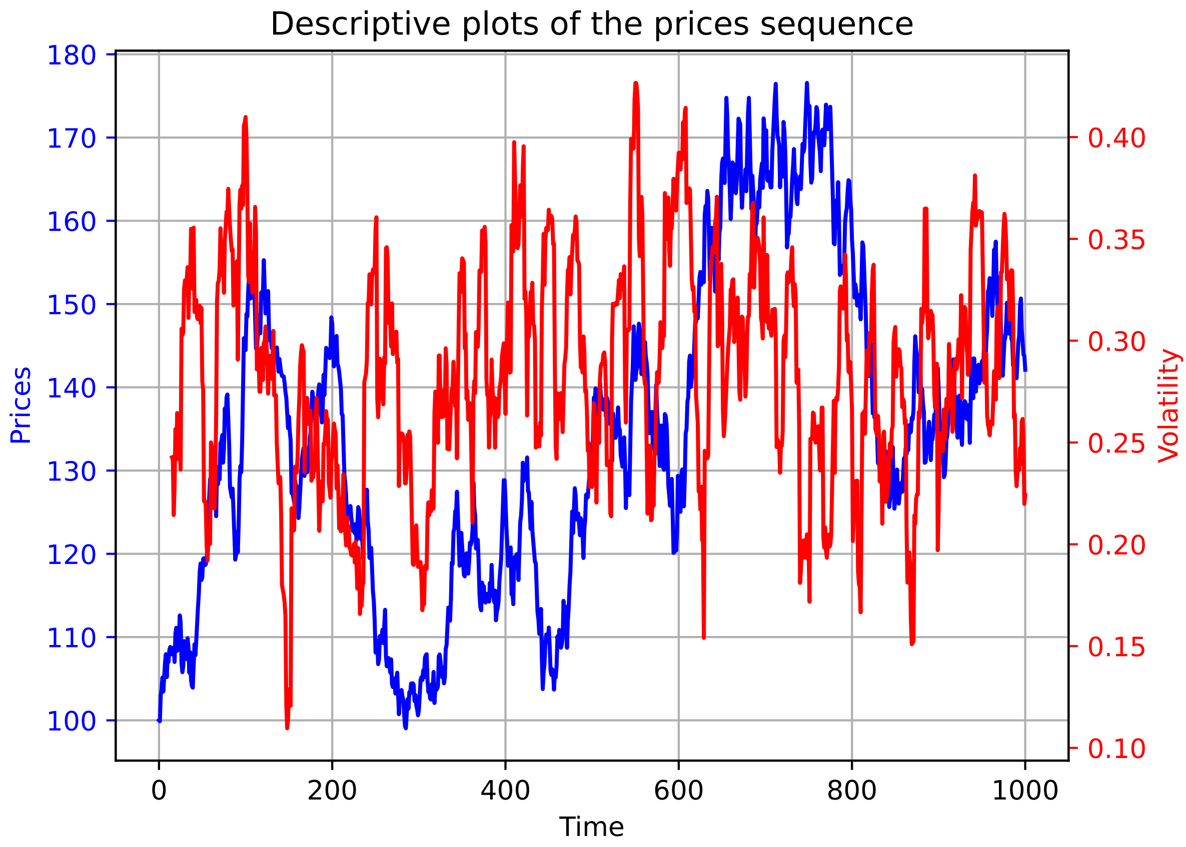
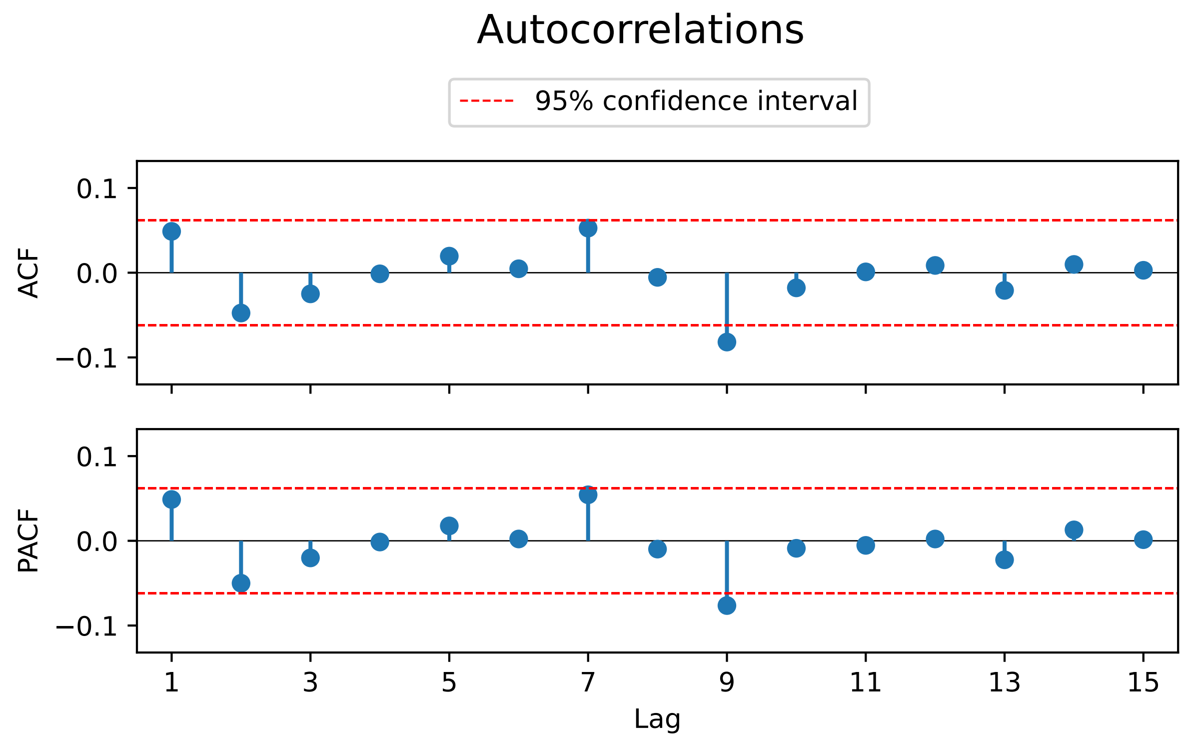
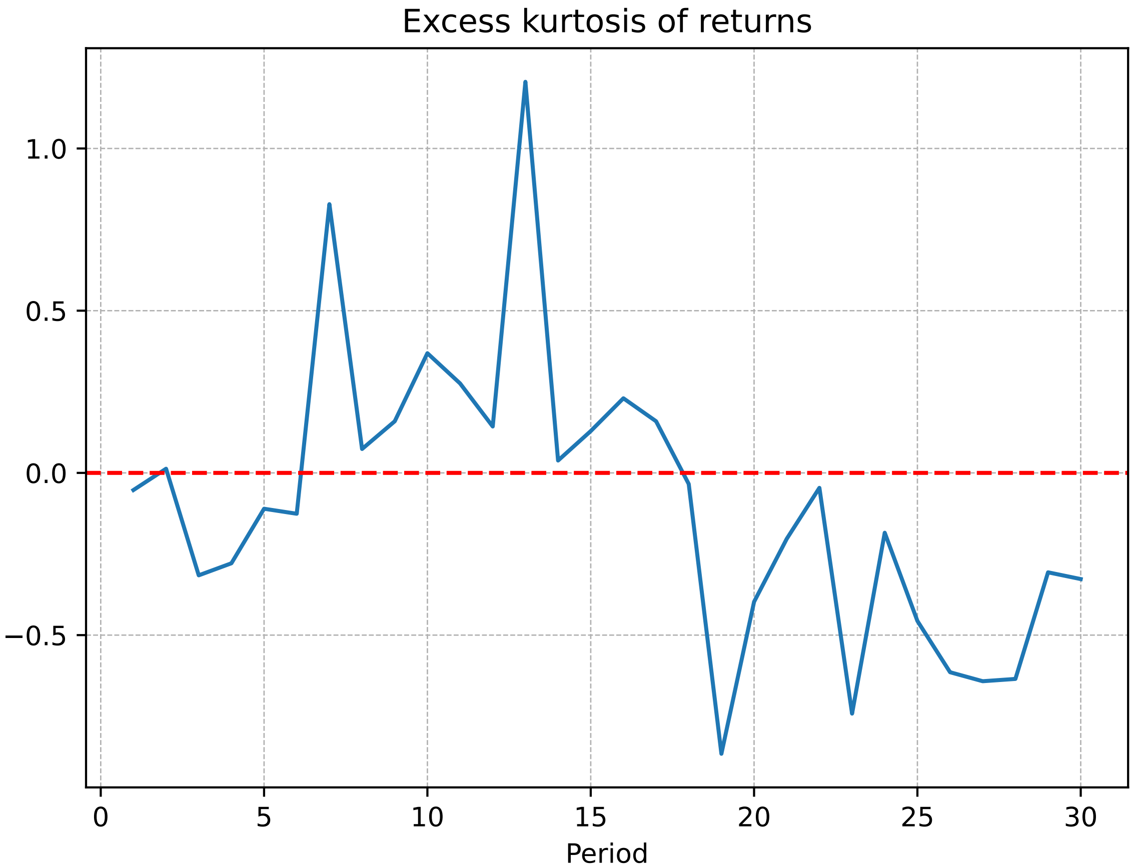
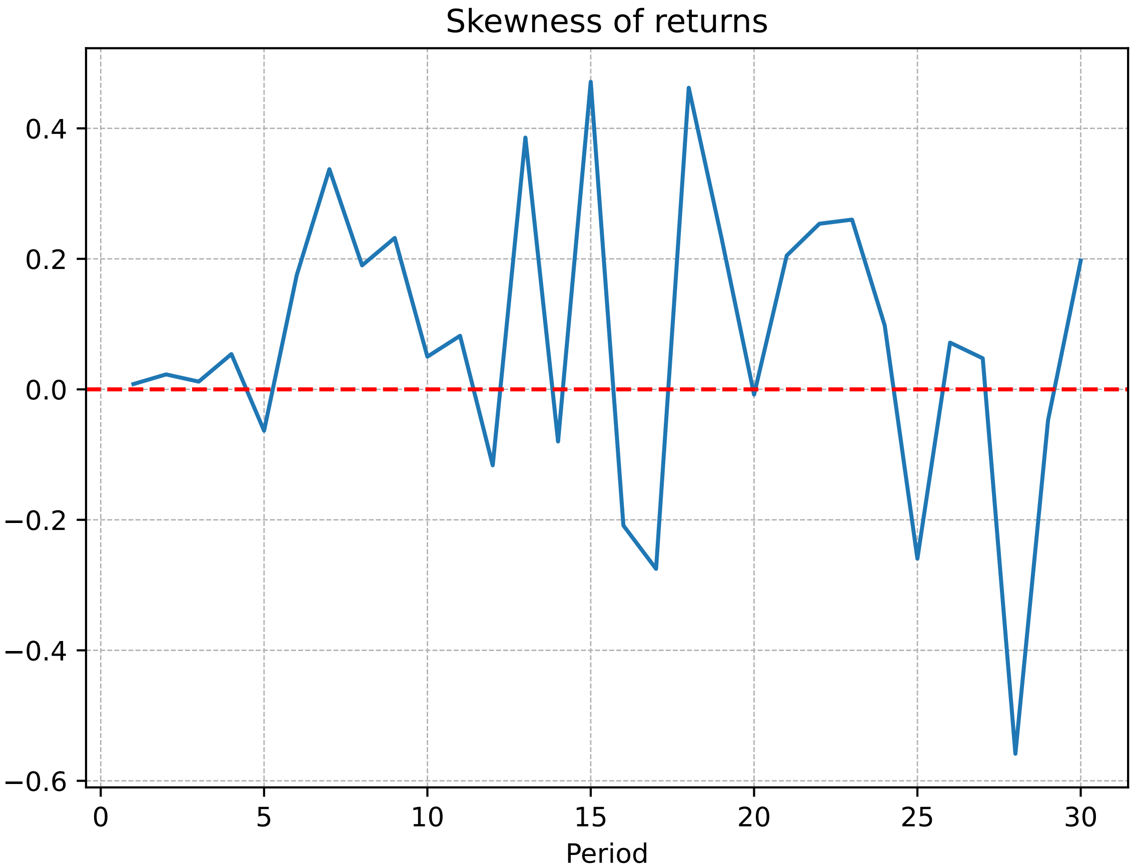
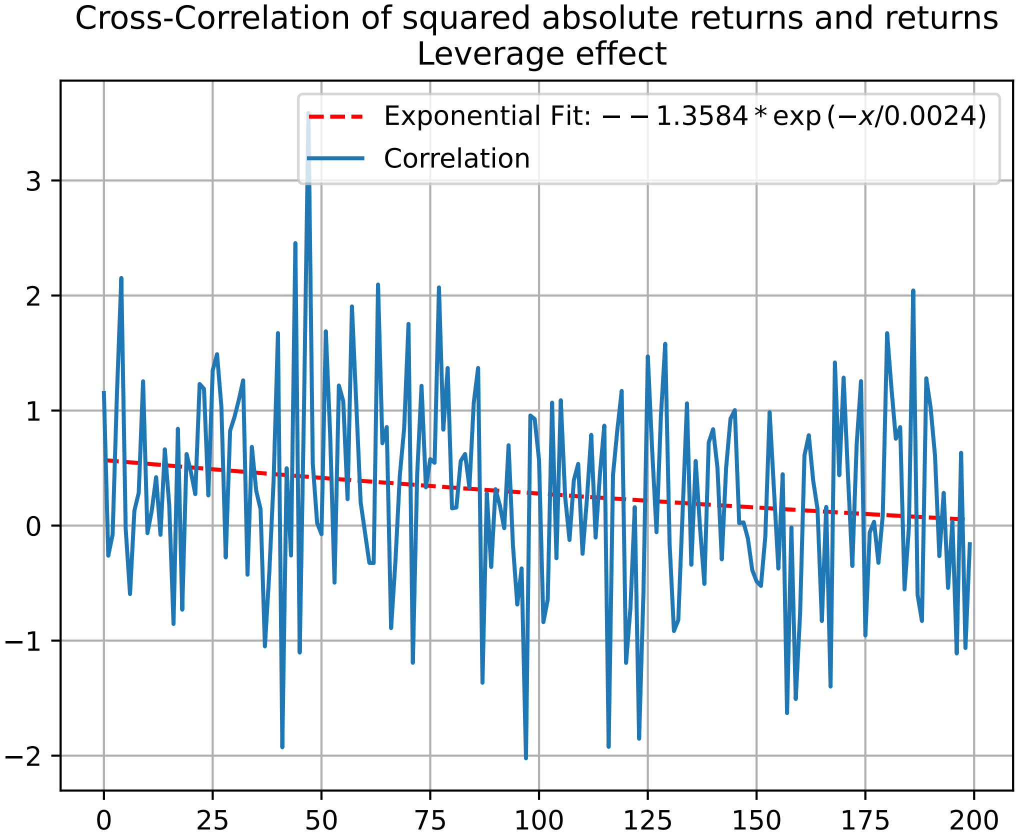


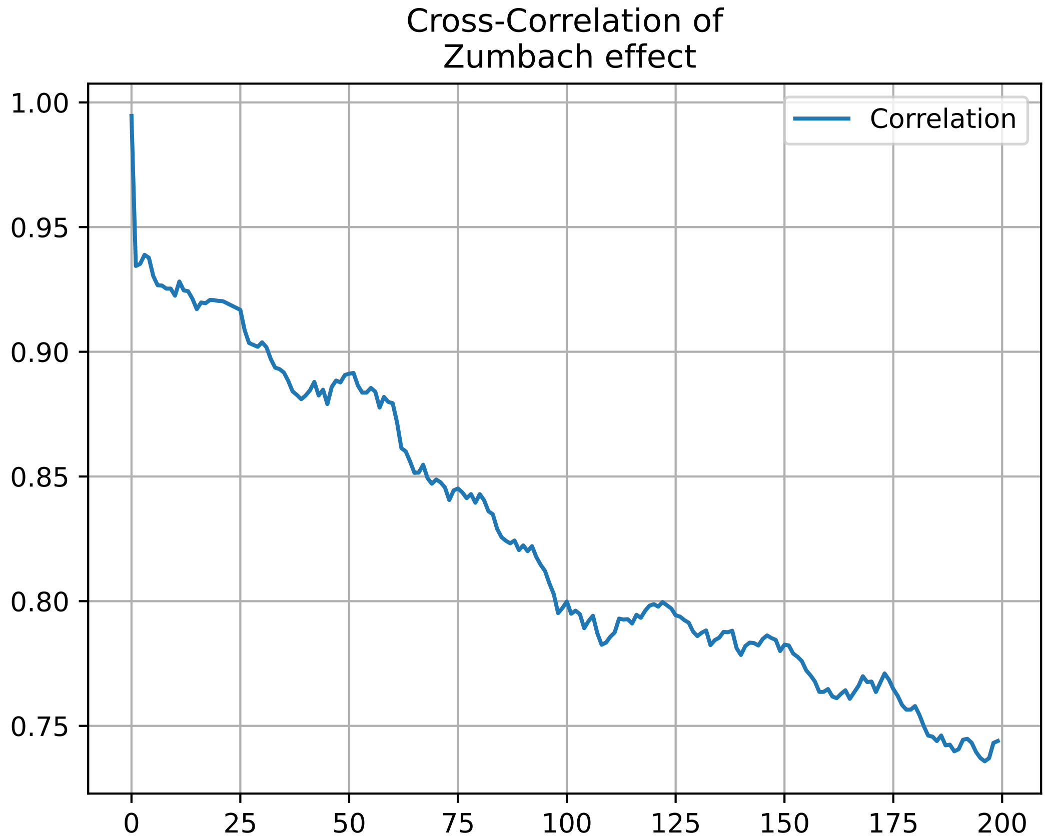
Descriptive plots of the prices sequence
Prices
Volatility
Time
180
170
160
150
140
130
120
110
100
0.40
0.35
0.30
0.25
0.20
0.15
0.10
0
200
400
600
800
1000


Autocorrelations
95% confidence interval
0.1
0.0
−0.1
ACF
PACF
1
3
5
7
9
11
13
15
Lag


Excess kurtosis of returns
1.0
0.5
0.0
−0.5
0
5
10
15
20
25
30
Period


Skewness of returns
0.4
0.2
0.0
−0.2
−0.4
−0.6
0
5
10
15
20
25
30
Period


Cross-Correlation of squared absolute returns and returns
Leverage effect
Exponential Fit: $--1.3584 * \exp(-x/0.0024)$
Correlation
3
2
1
0
−1
−2
0
25
50
75
100
125
150
175
200



Cross-Correlation of
Zumbach effect
Correlation
1.00
0.95
0.90
0.85
0.80
0.75
0
25
50
75
100
125
150
175
200