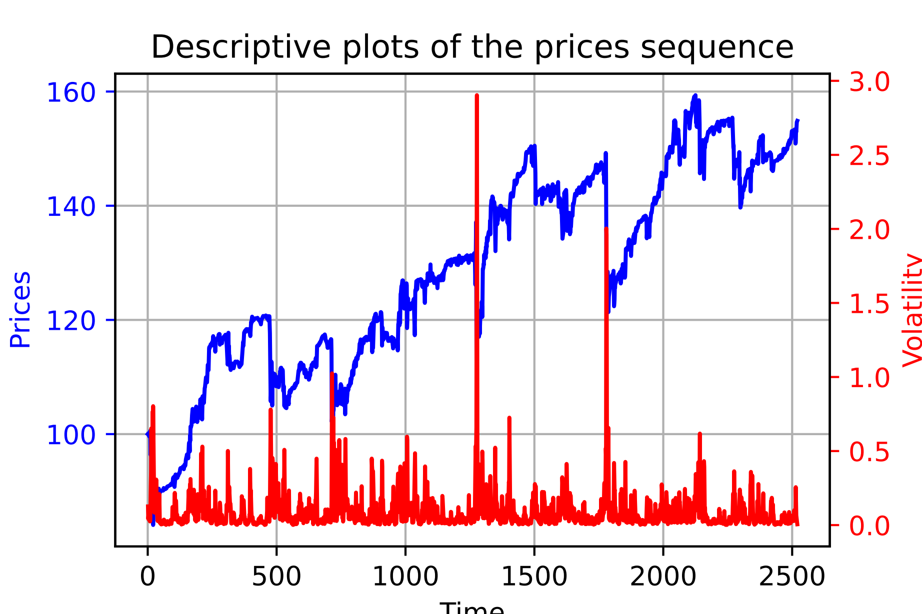
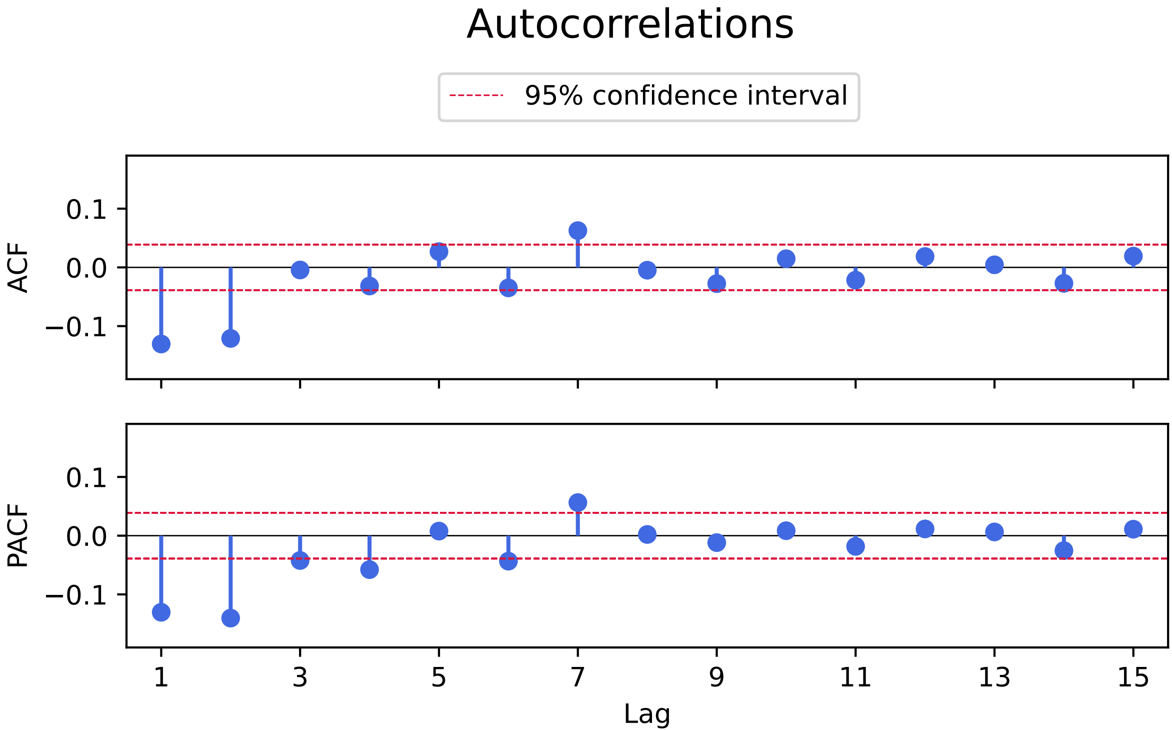
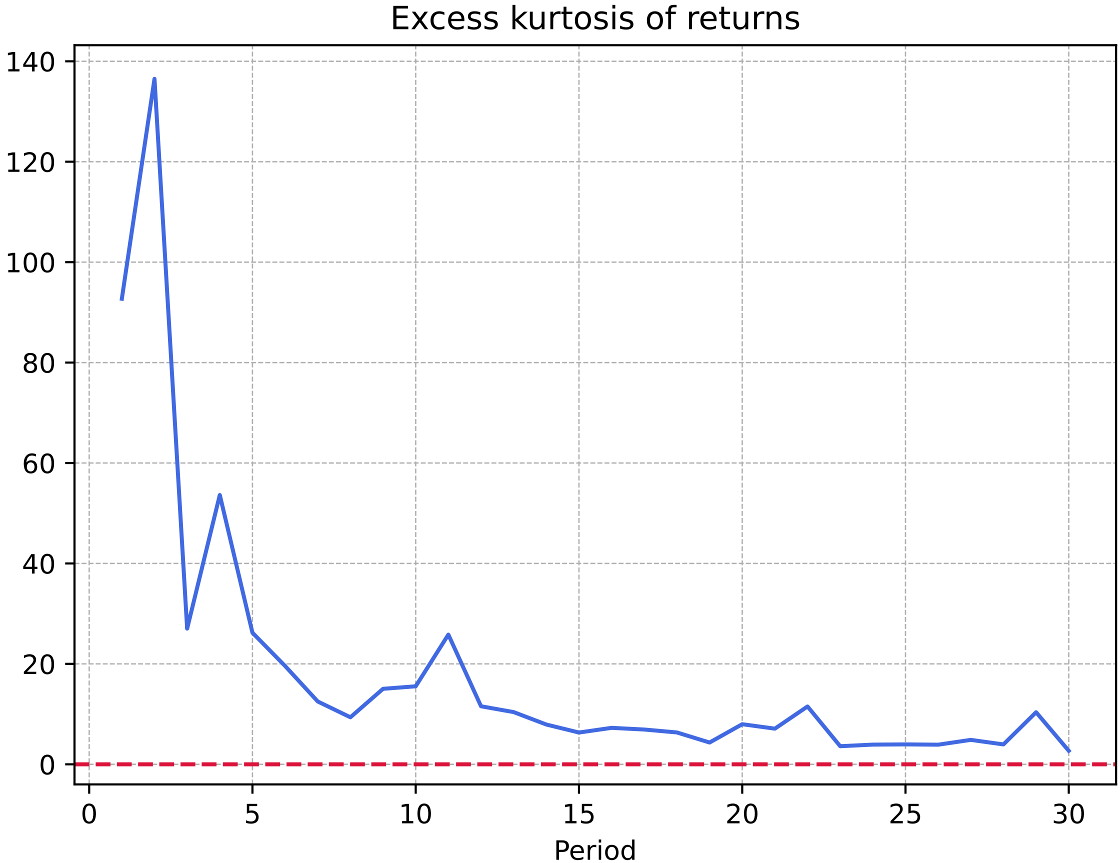
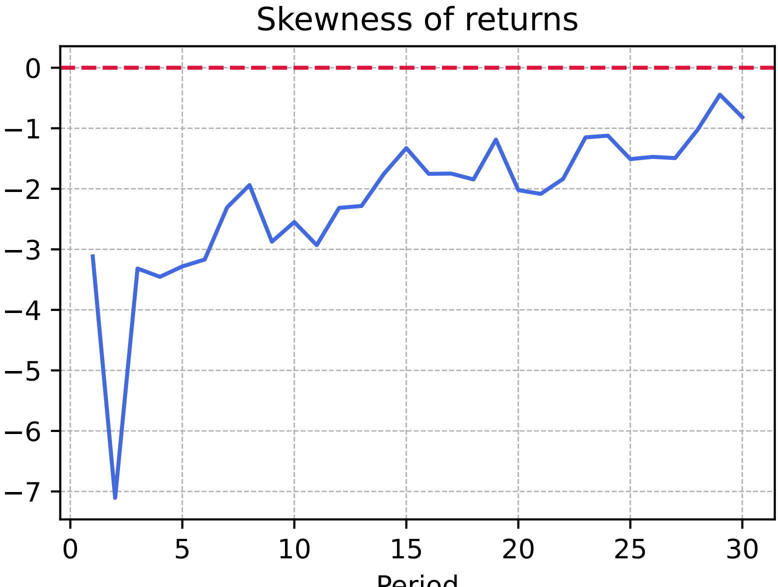


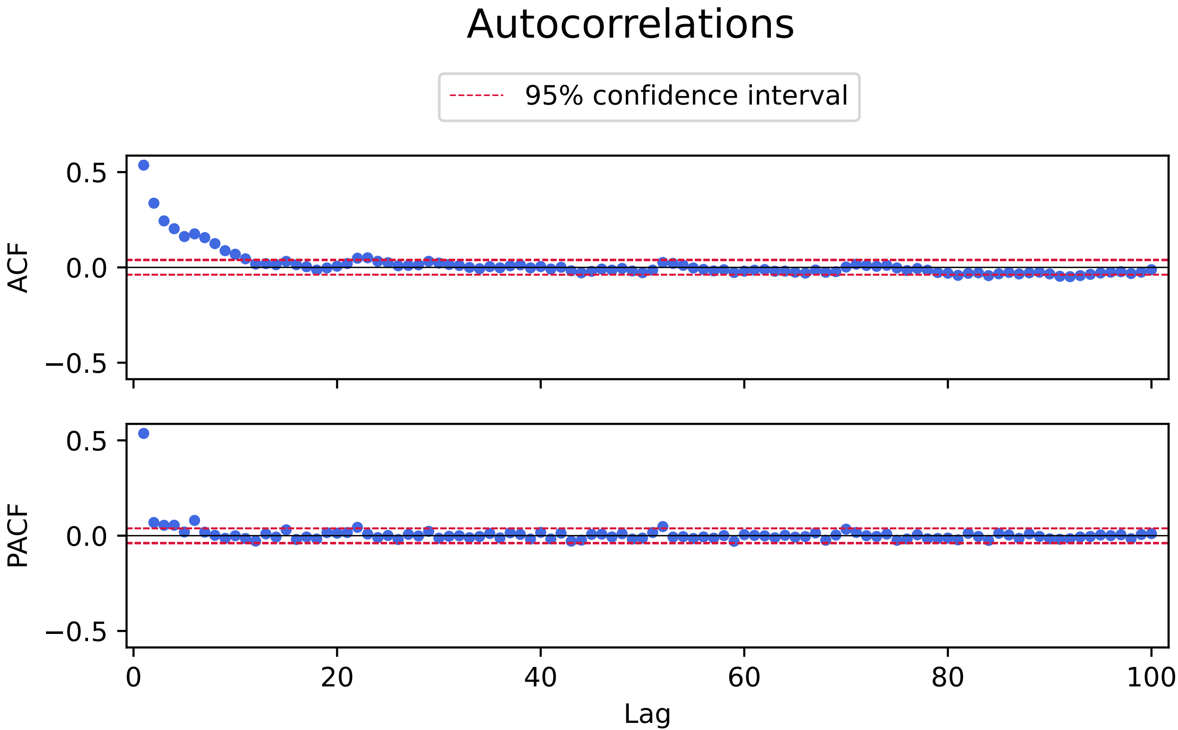
Descriptive plots of the prices sequence
Prices
Volatility
Time
160
140
120
100
3.0
2.5
2.0
1.5
1.0
0.5
0.0
0
500
1000
1500
2000
2500


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

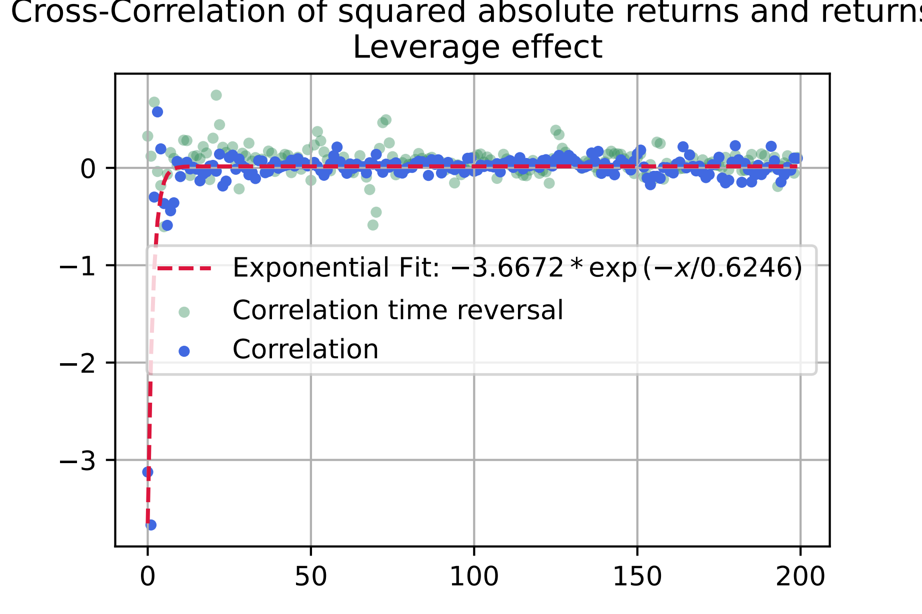


Excess kurtosis of returns
140
120
100
80
60
40
20
0
0
5
10
15
20
25
30
Period

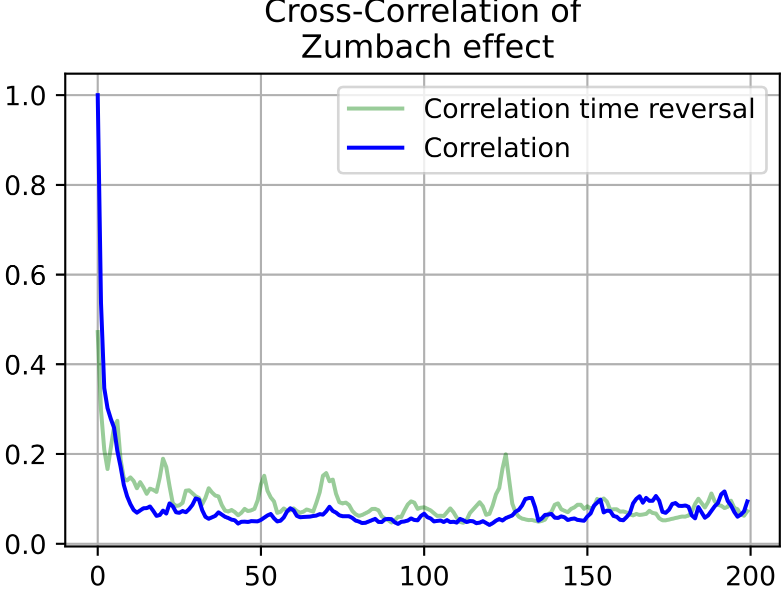

Skewness of returns
0
−1
−2
−3
−4
−5
−6
−7
0
5
10
15
20
25
30
Period



Autocorrelations
95% confidence interval
ACF
PACF
0.5
0.0
−0.5
0
20
40
60
80
100
Lag



Cross-Correlation of squared absolute returns and returns
Leverage effect
Exponential Fit: $-3.6672 * \exp(-x/0.6246)$
Correlation time reversal
Correlation
0
−1
−2
−3
0
50
100
150
200


Cross-Correlation of
Zumbach effect
Correlation time reversal
Correlation
1.0
0.8
0.6
0.4
0.2
0.0
0
50
100
150
200