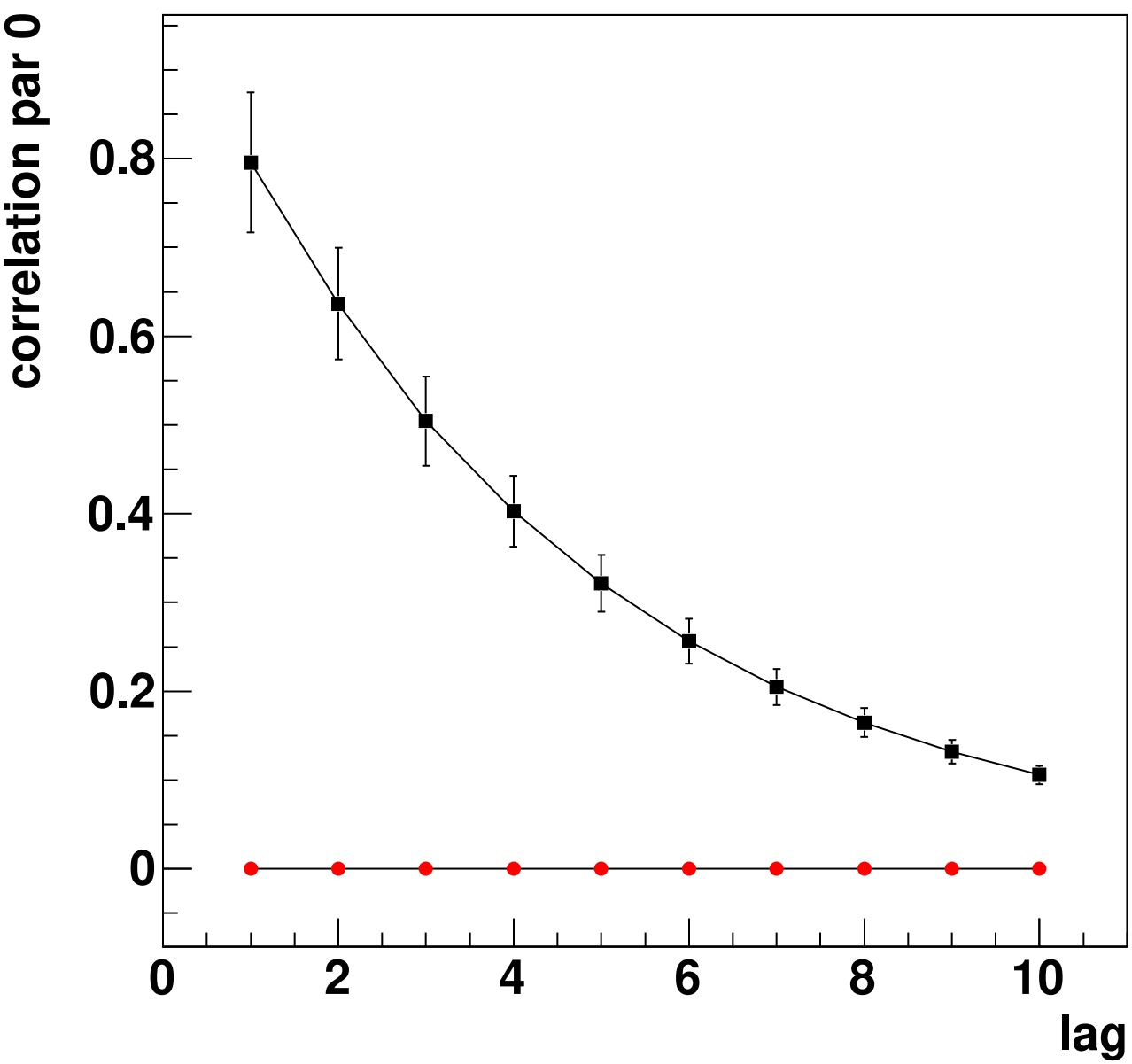
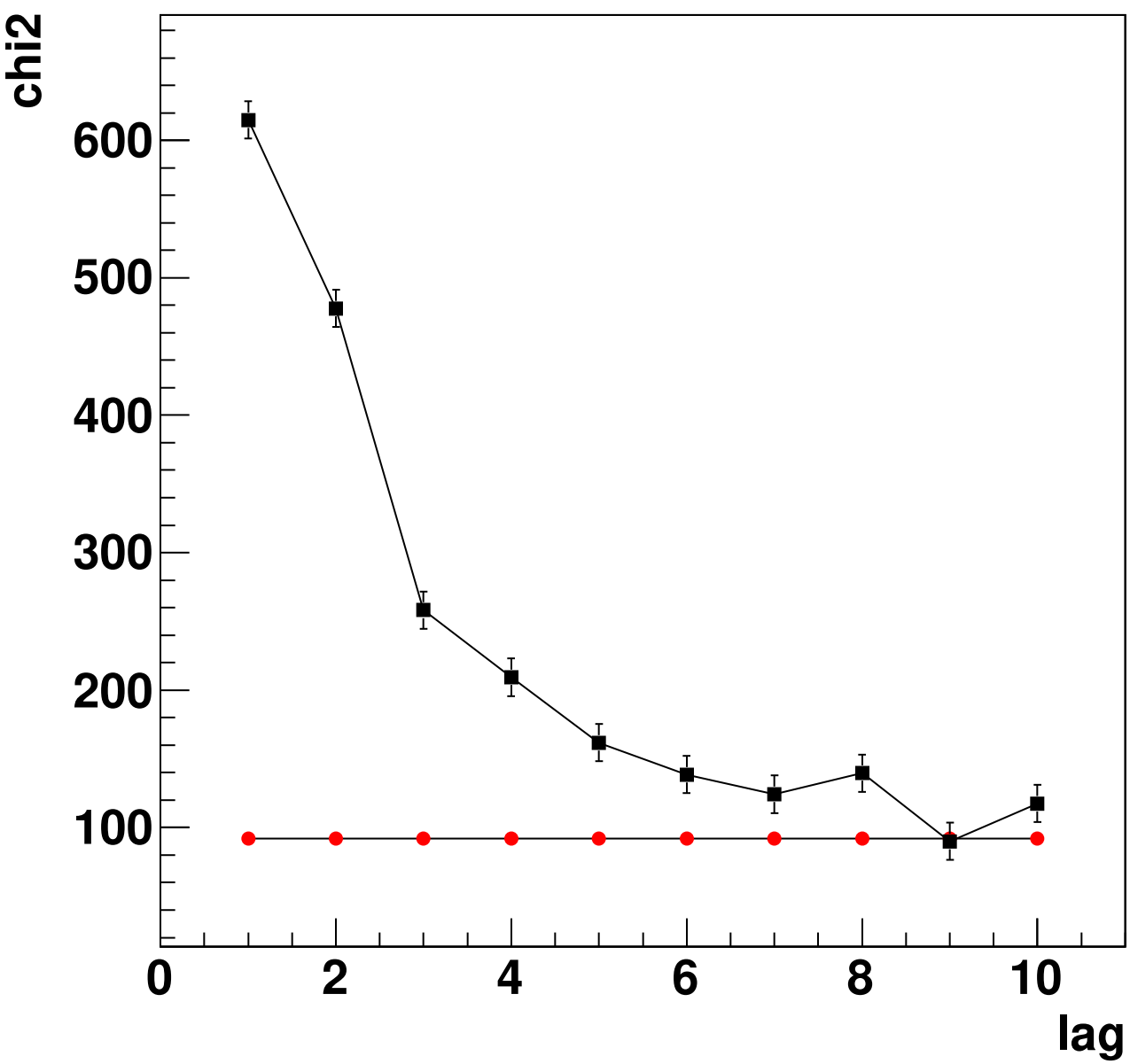
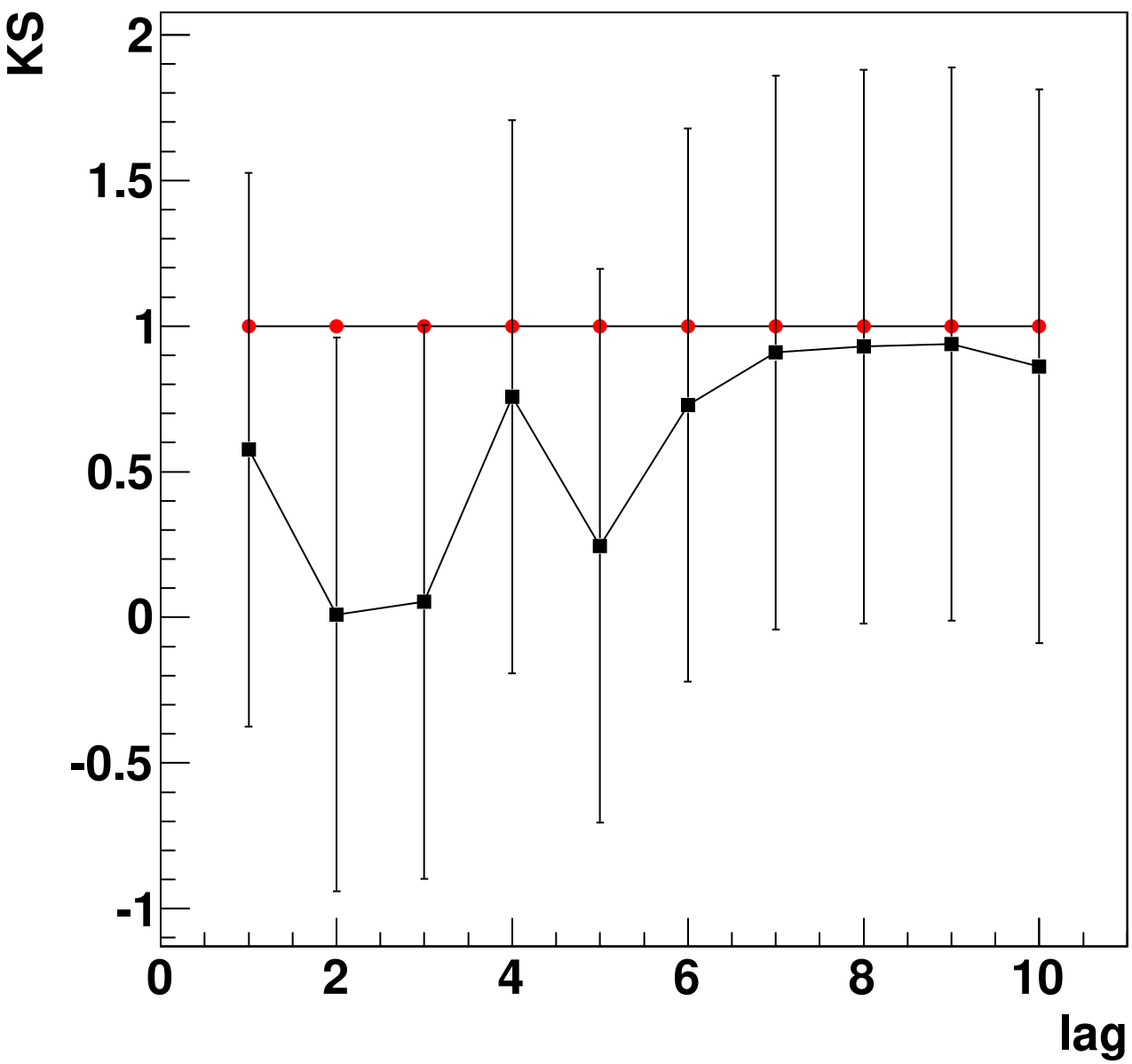

correlation par 0
0.8
0.6
0.4
0.2
0
0
2
4
6
8
10
lag


chi2
600
500
400
300
200
100
0
2
4
6
8
10
lag


KS
2
1.5
1
0.5
0
-0.5
-1
0
2
4
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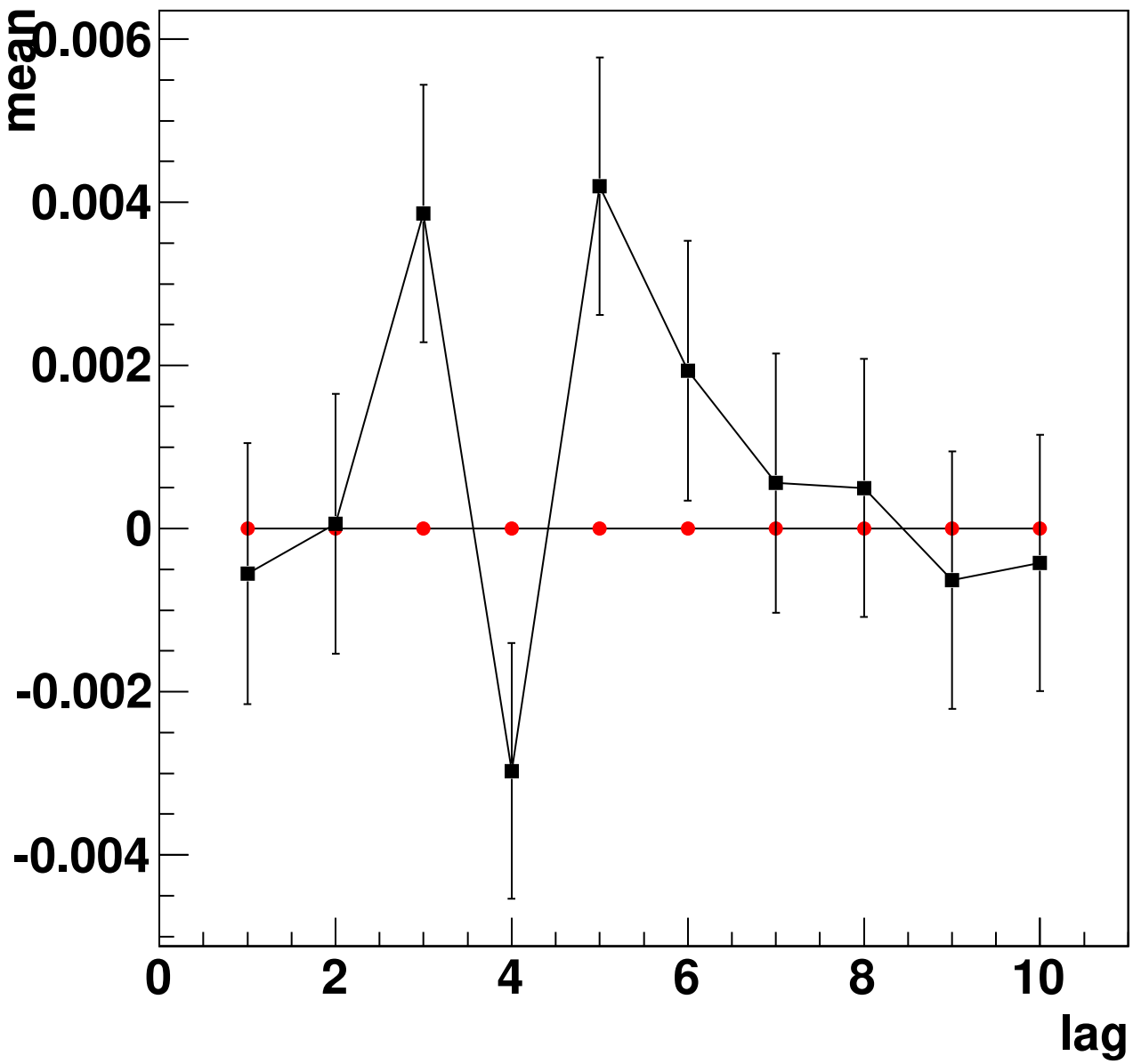
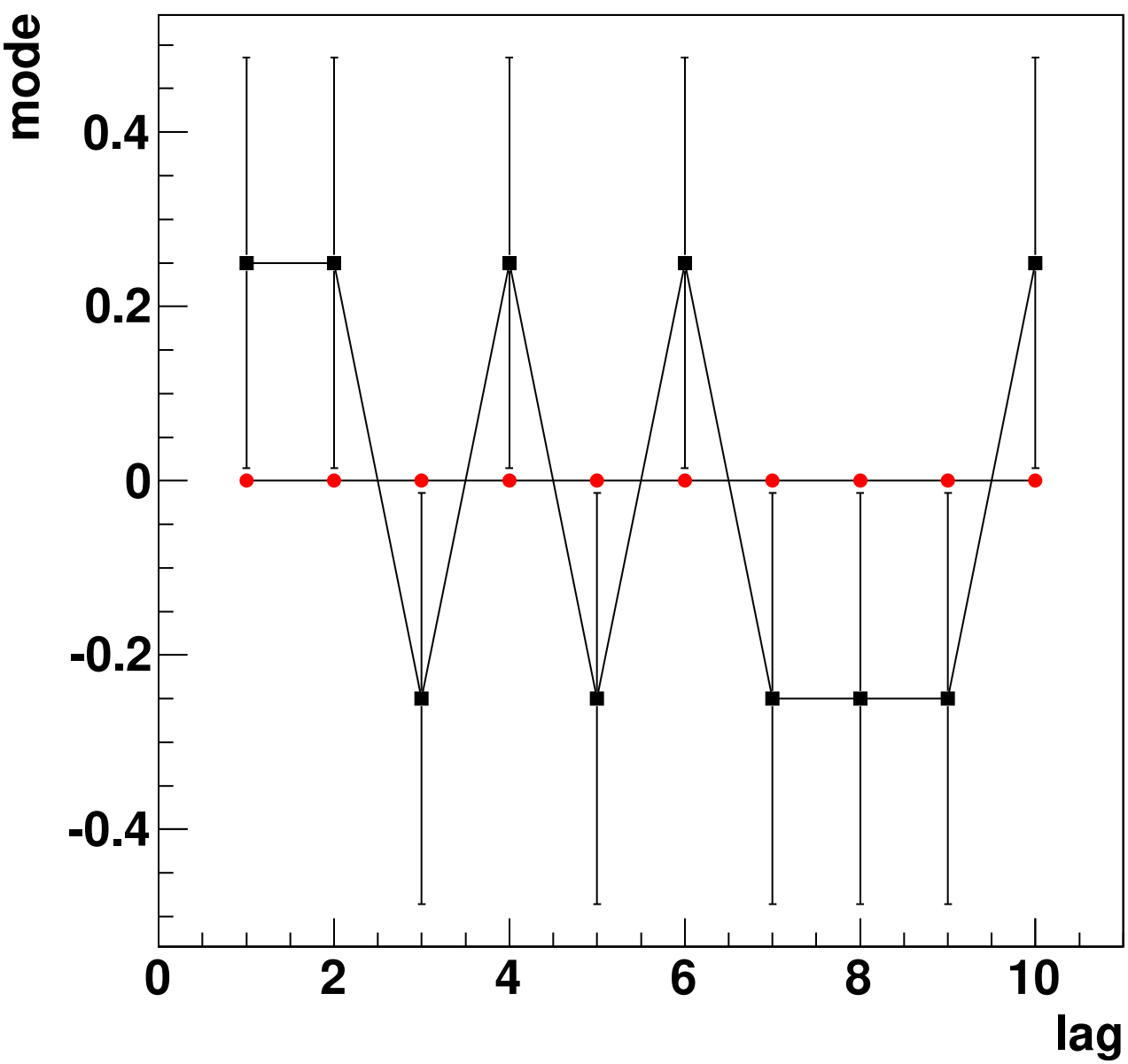
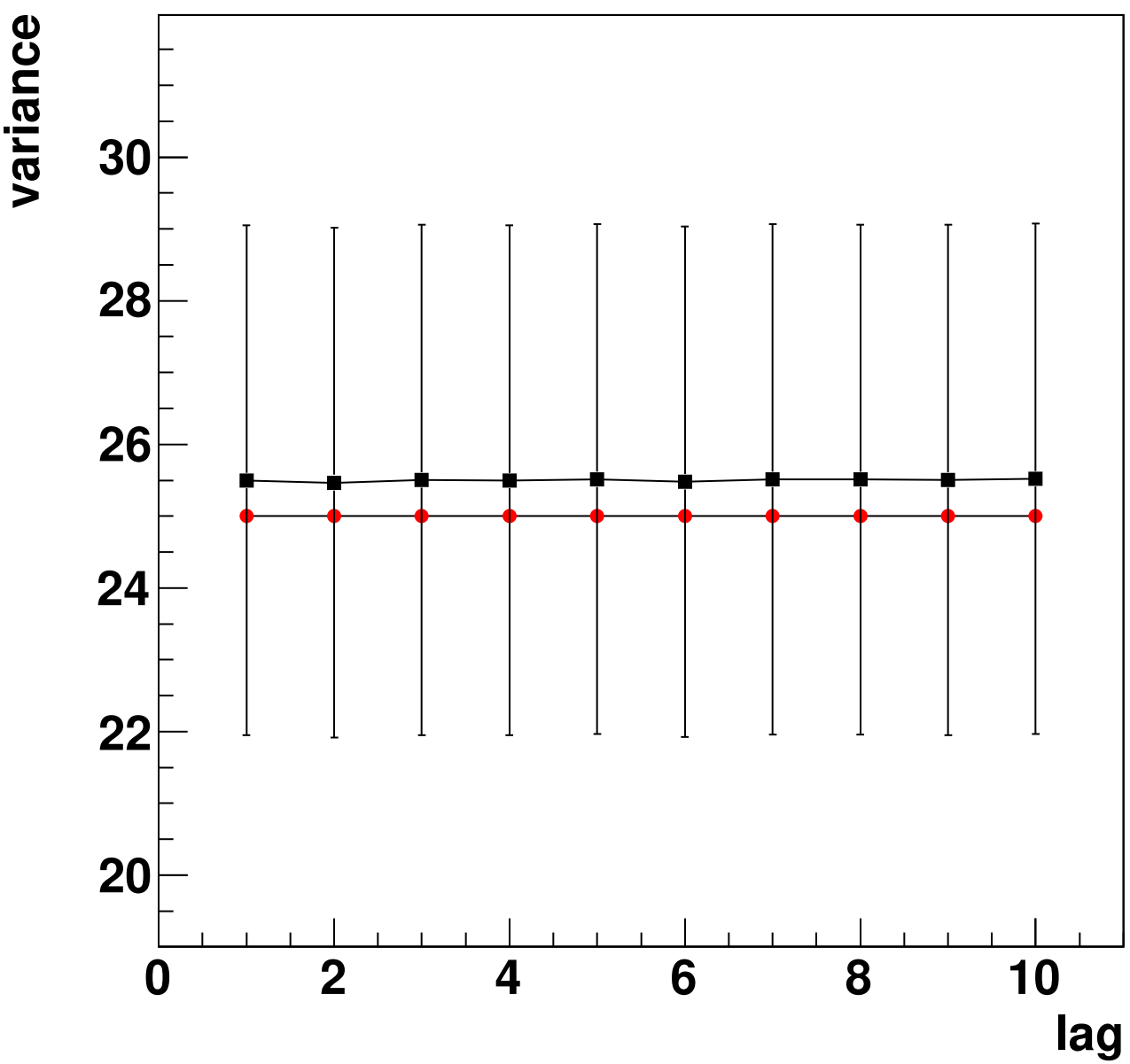
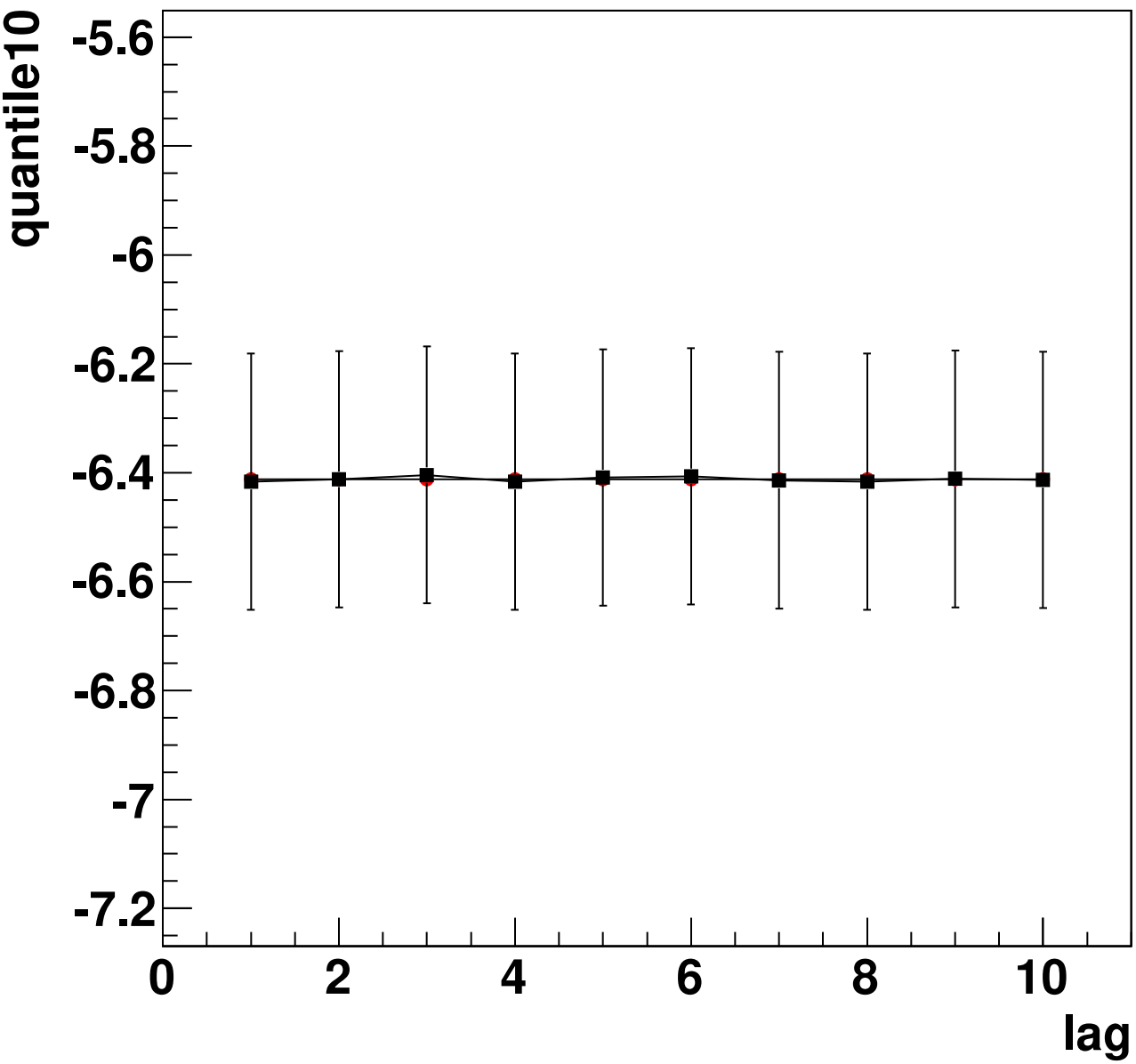
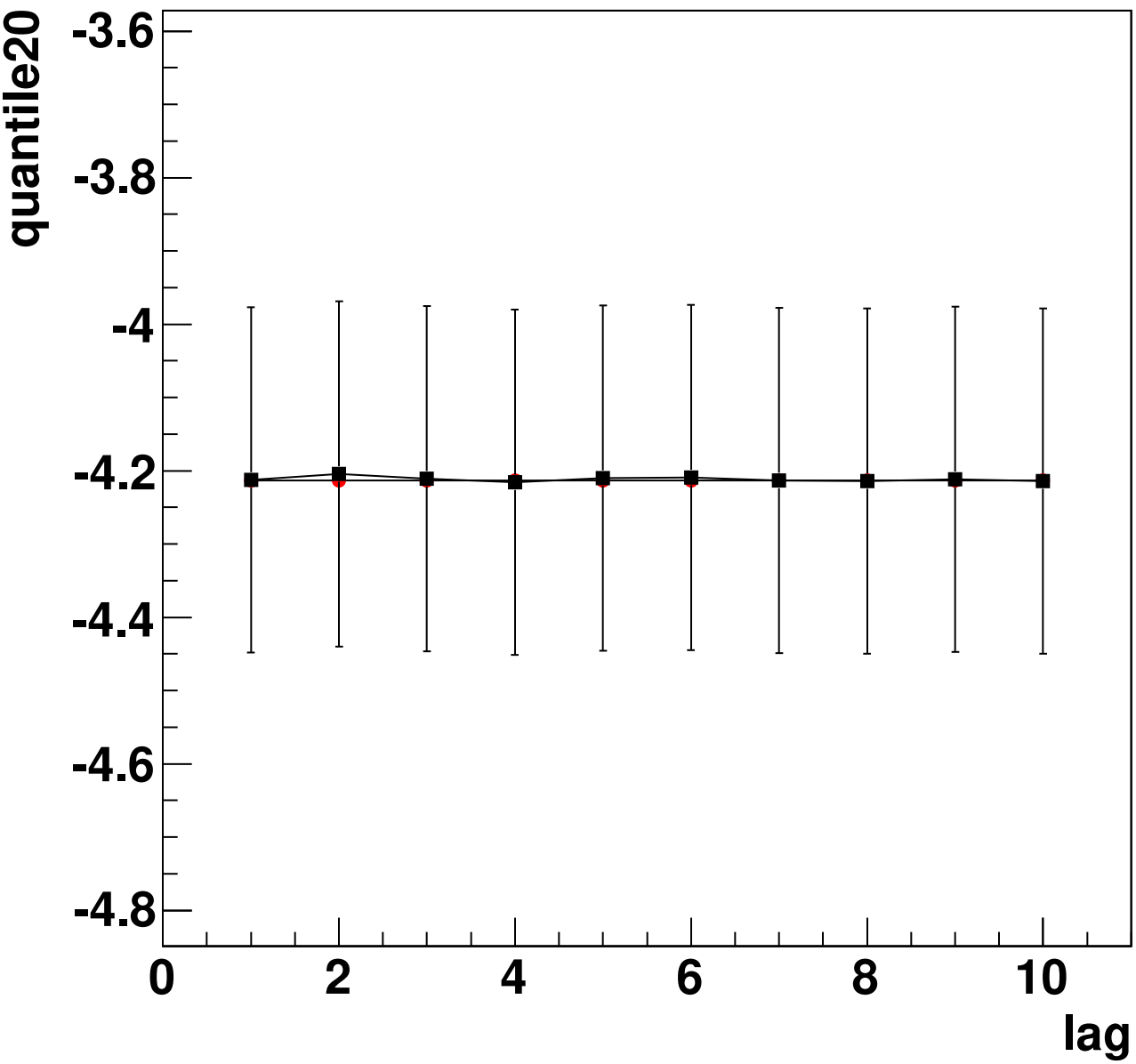
8
10
lag

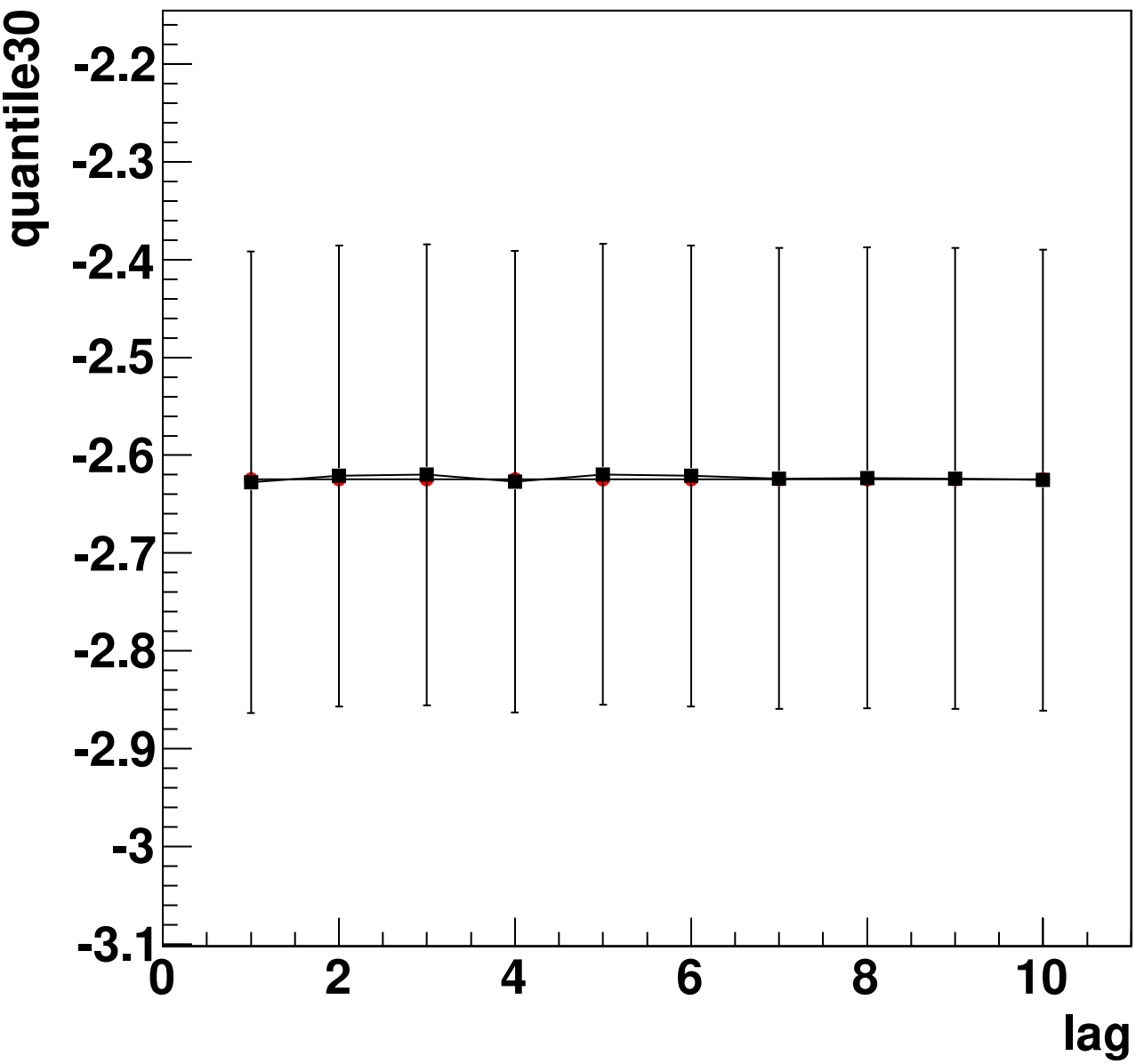

mean
0.006
0.004
0.002
0
-0.002
-0.004
0
2
4
6
8
10
lag

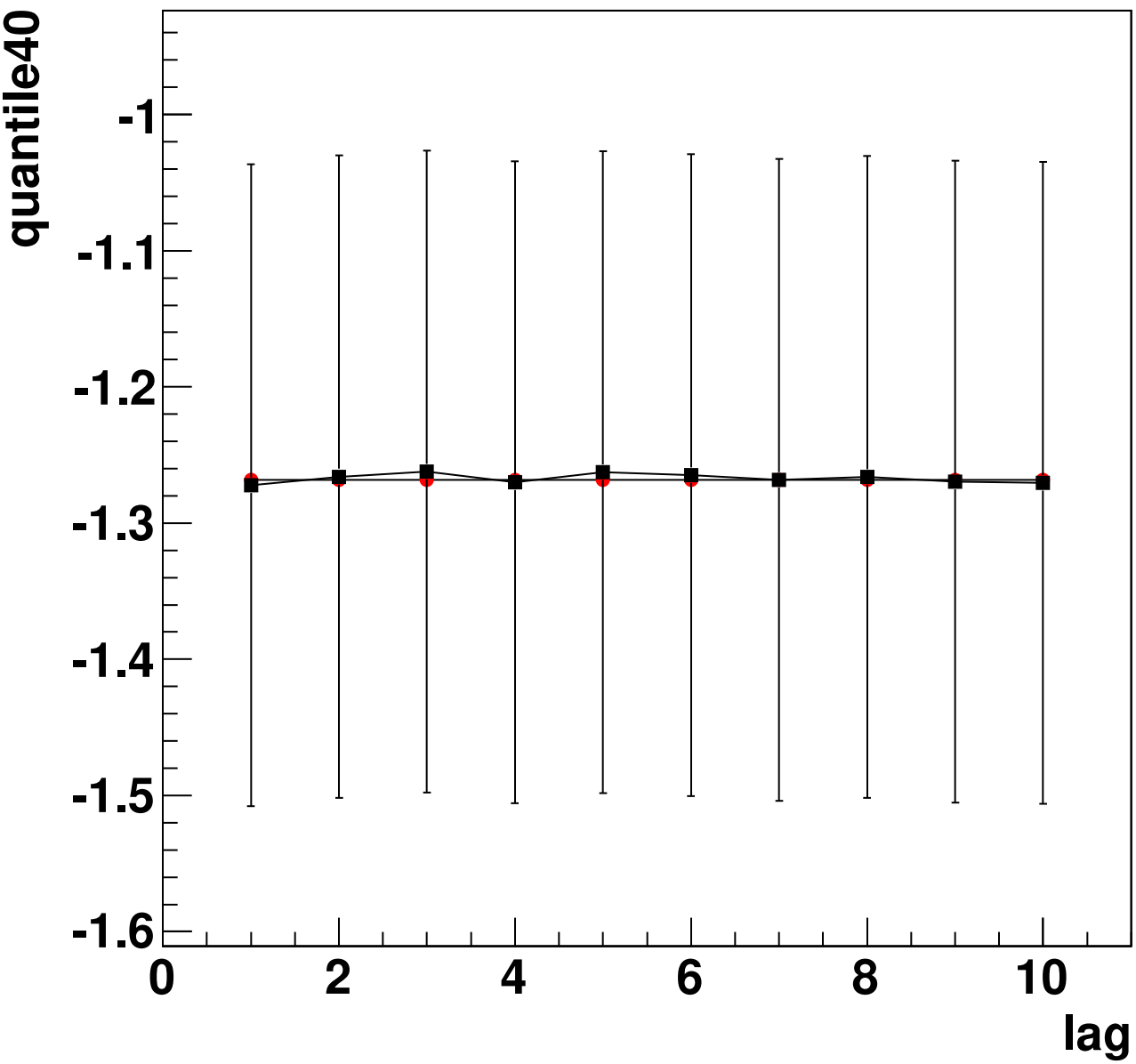

mode
0.4
0.2
0
-0.2
-0.4
0
2
4
6
8
10
lag

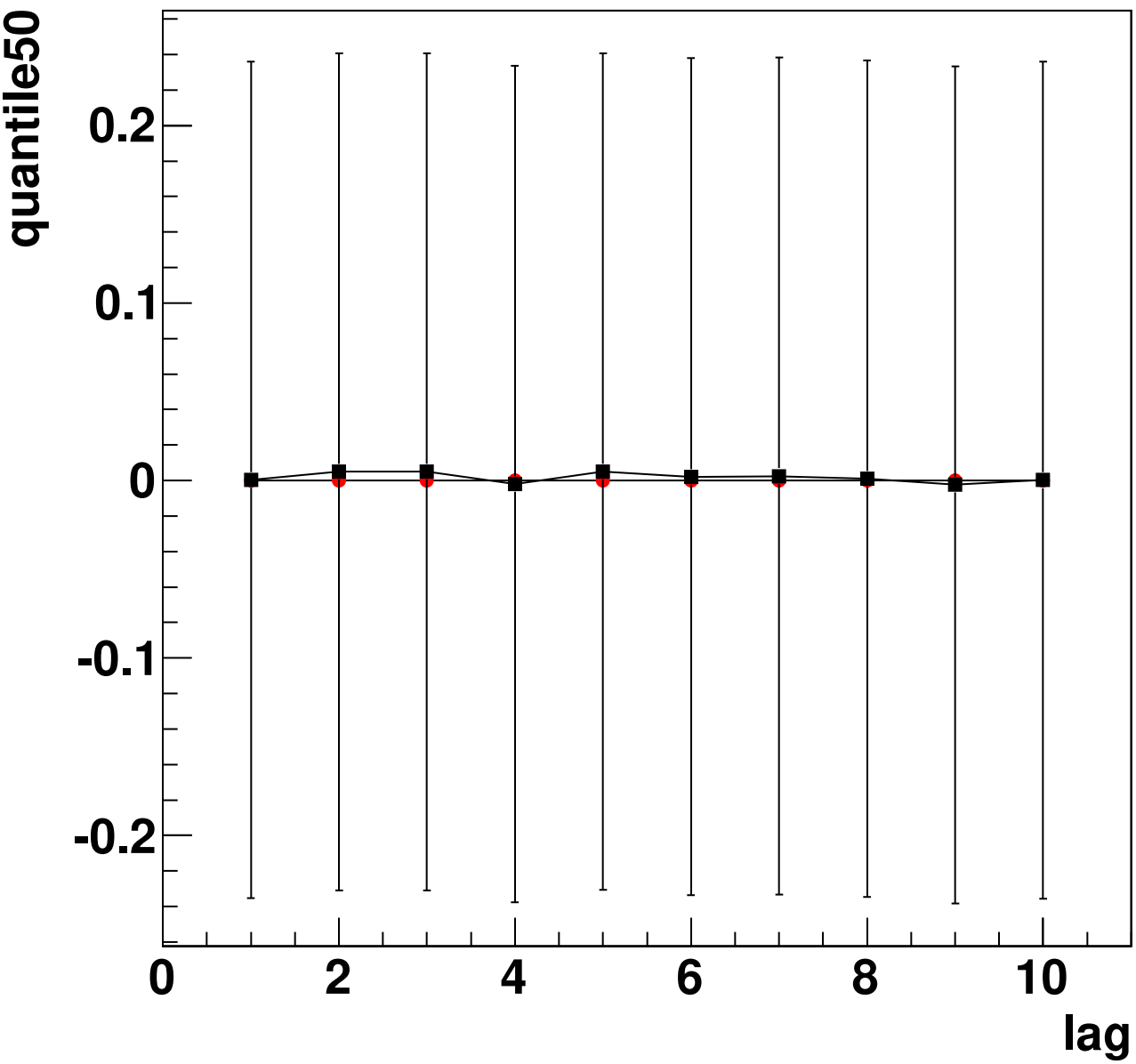

variance
30
28
26
24
22
20
0
2
4
6
8
10
lag

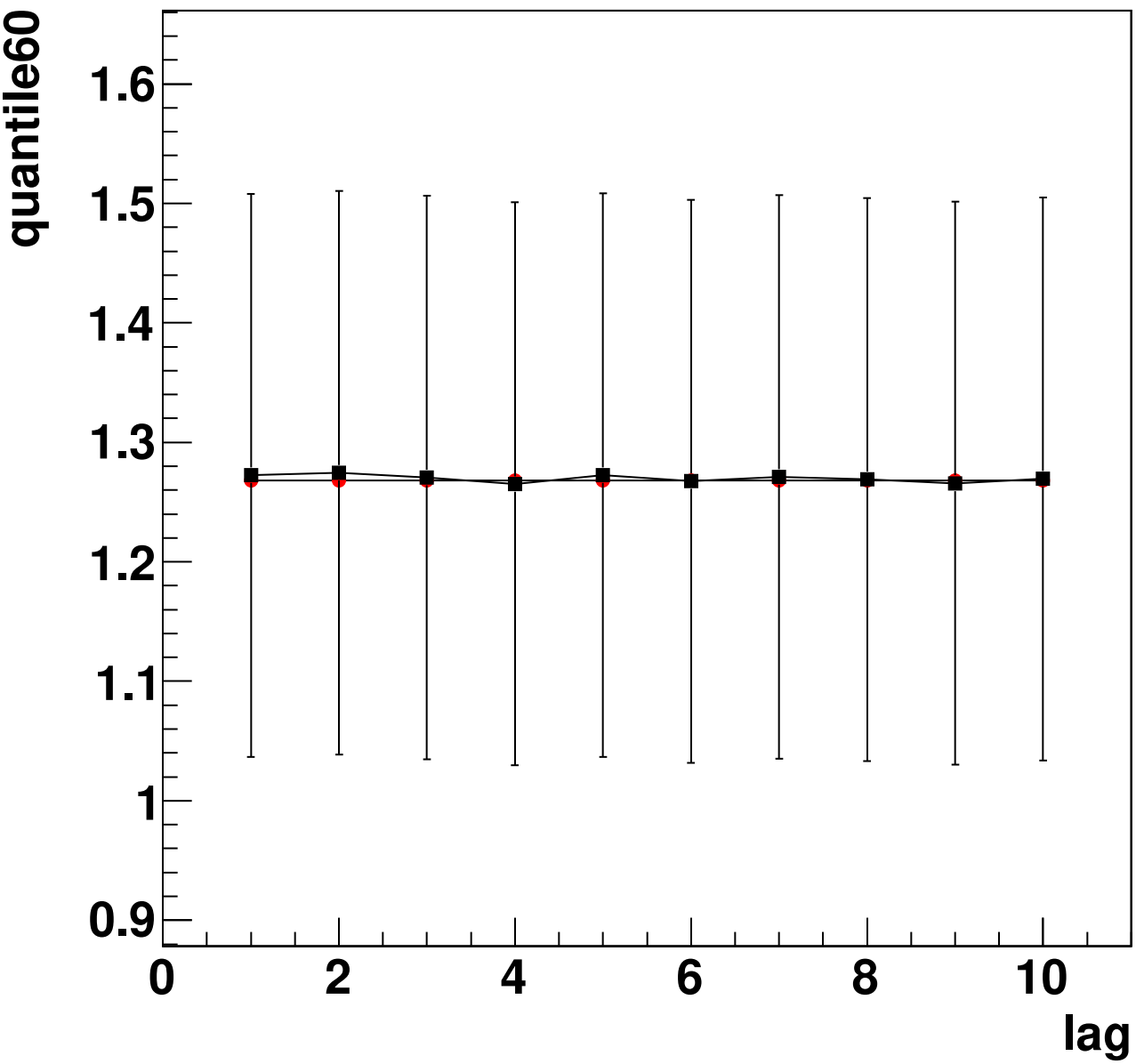

quantile10
-5.6
-5.8
-6
-6.2
-6.4
-6.6
-6.8
-7
-7.2
0
2
4
6
8
10
lag

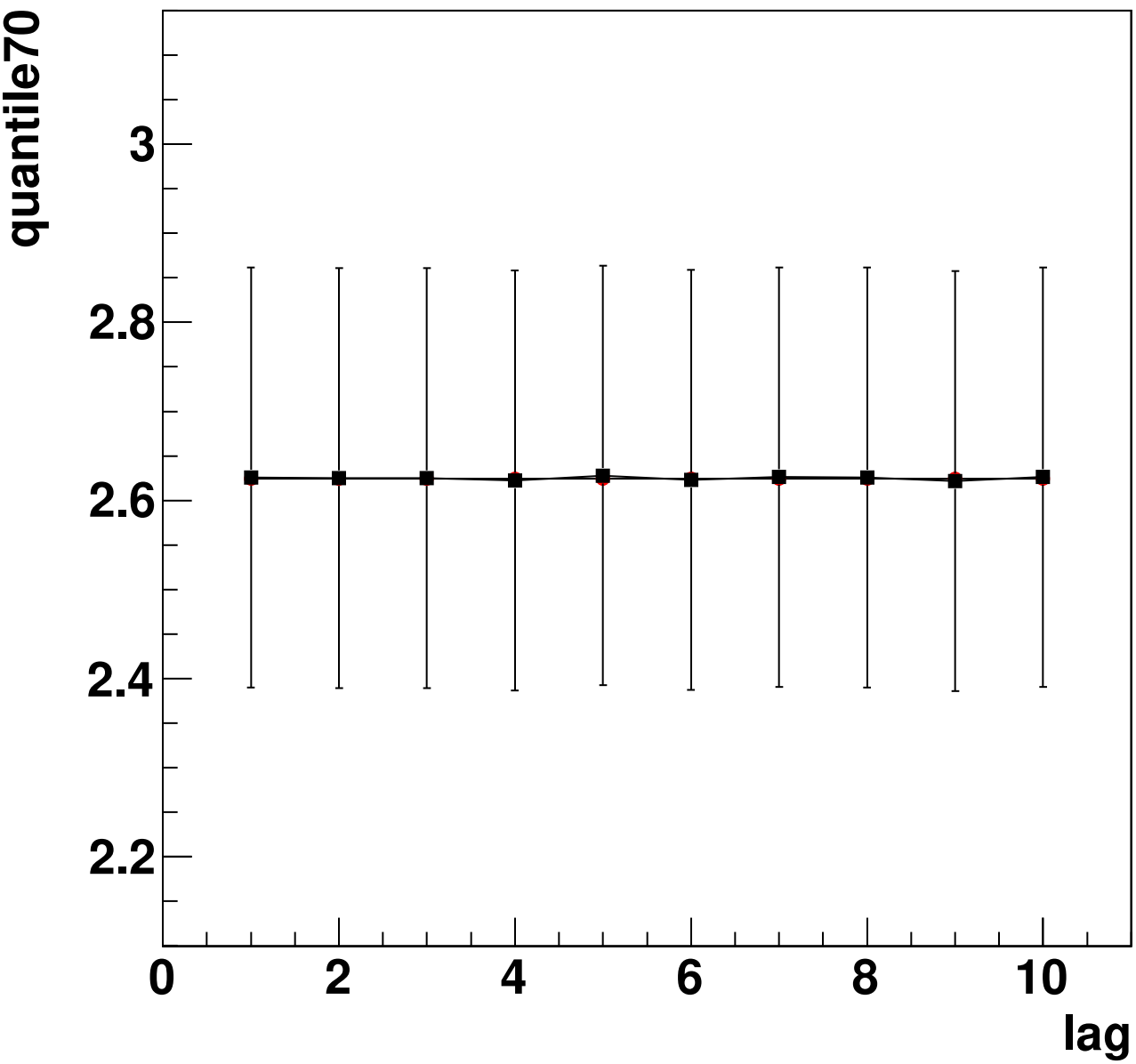

quantile20
-3.6
-3.8
-4
-4.2
-4.4
-4.6
-4.8
0
2
4
6
8
10
lag

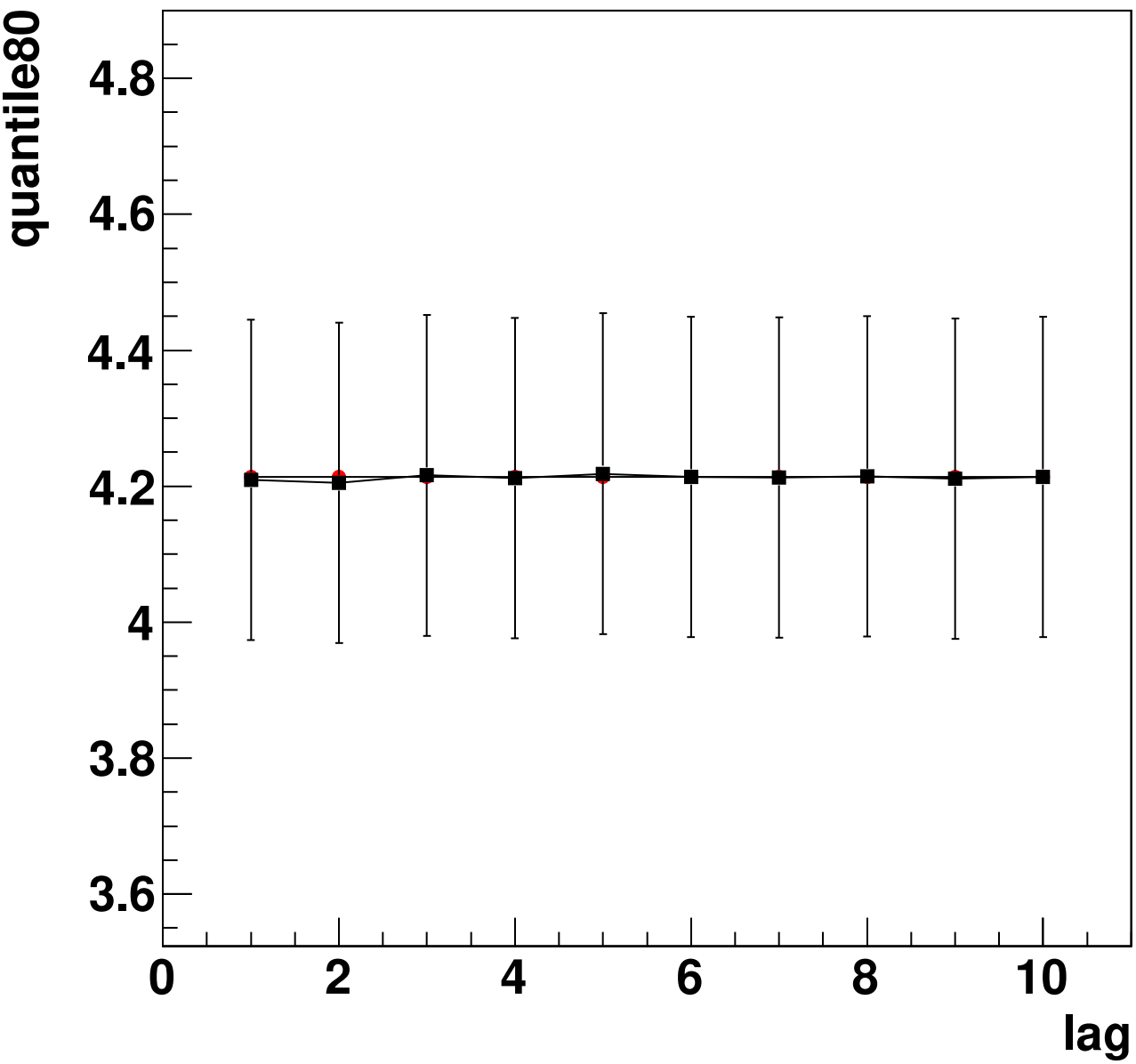

quantile30
-2.2
-2.3
-2.4
-2.5
-2.6
-2.7
-2.8
-2.9
-3
-3.1
0
2
4
6
8
10
lag

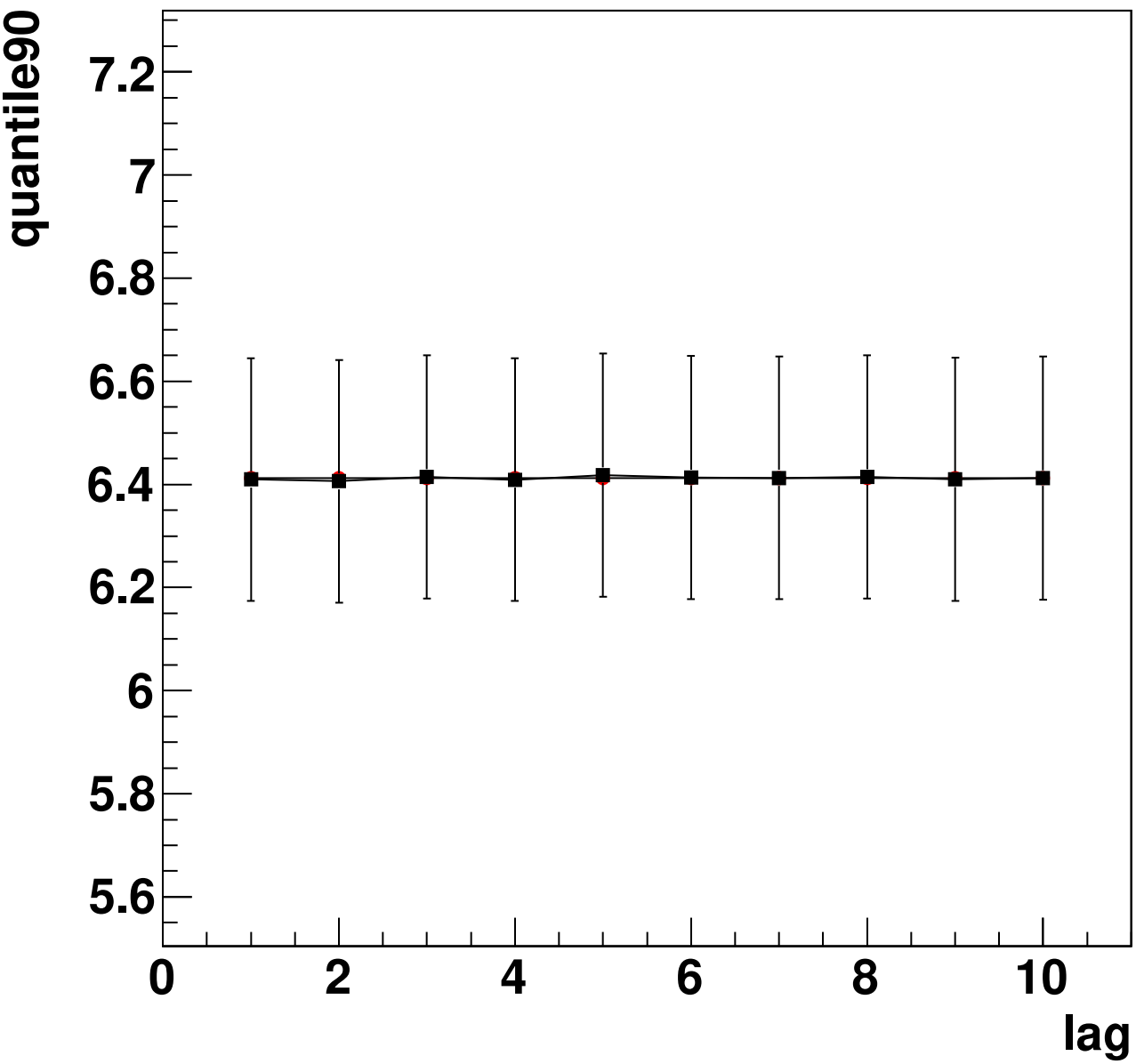

quantile40
-1
-1.1
-1.2
-1.3
-1.4
-1.5
-1.6
0
2
4
6
8
10
lag


quantile50
0.2
0.1
0
-0.1
-0.2
0
2
4
6
8
10
lag


quantile60
1.6
1.5
1.4
1.3
1.2
1.1
1
0.9
0
2
4
6
8
10
lag


quantile70
3
2.8
2.6
2.4
2.2
0
2
4
6
8
10
lag


quantile80
4.8
4.6
4.4
4.2
4
3.8
3.6
0
2
4
6
8
10
lag


quantile90
7.2
7
6.8
6.6
6.4
6.2
6
5.8
5.6
0
2
4
6
8
10
lag