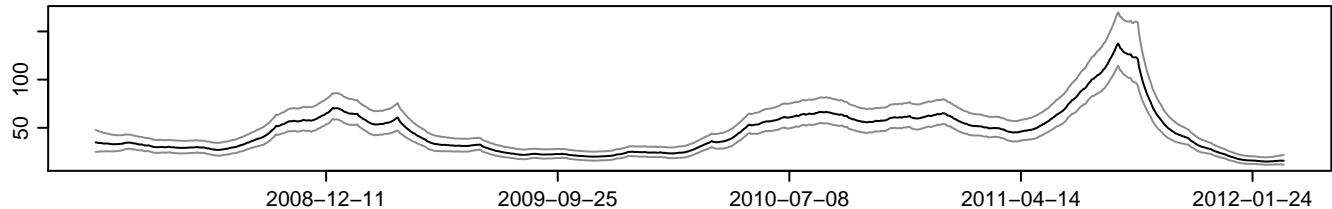
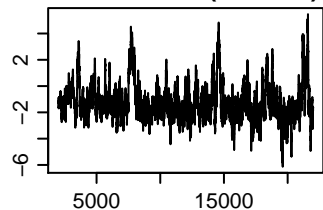


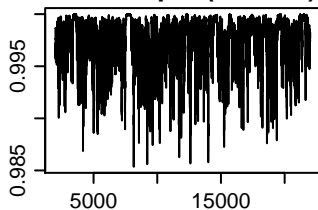
Estimated volatilities in percent (5% / 50% / 95% posterior quantiles)



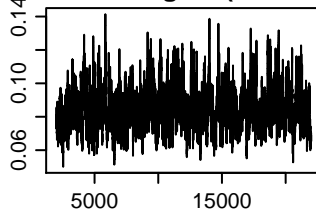
Trace of μ (thin = 1)



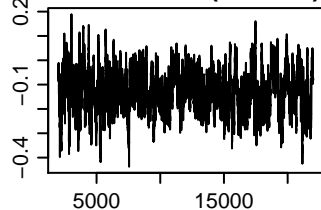
Trace of ϕ (thin = 1)



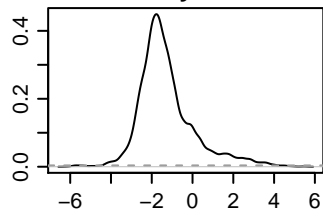
Trace of σ (thin = 1)



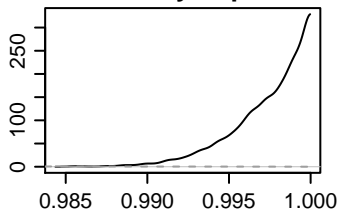
Trace of ρ (thin = 1)



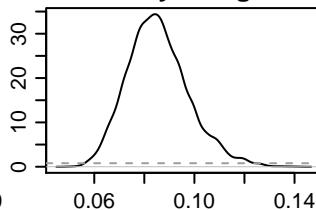
Density of μ



Density of ϕ



Density of σ



Density of ρ

