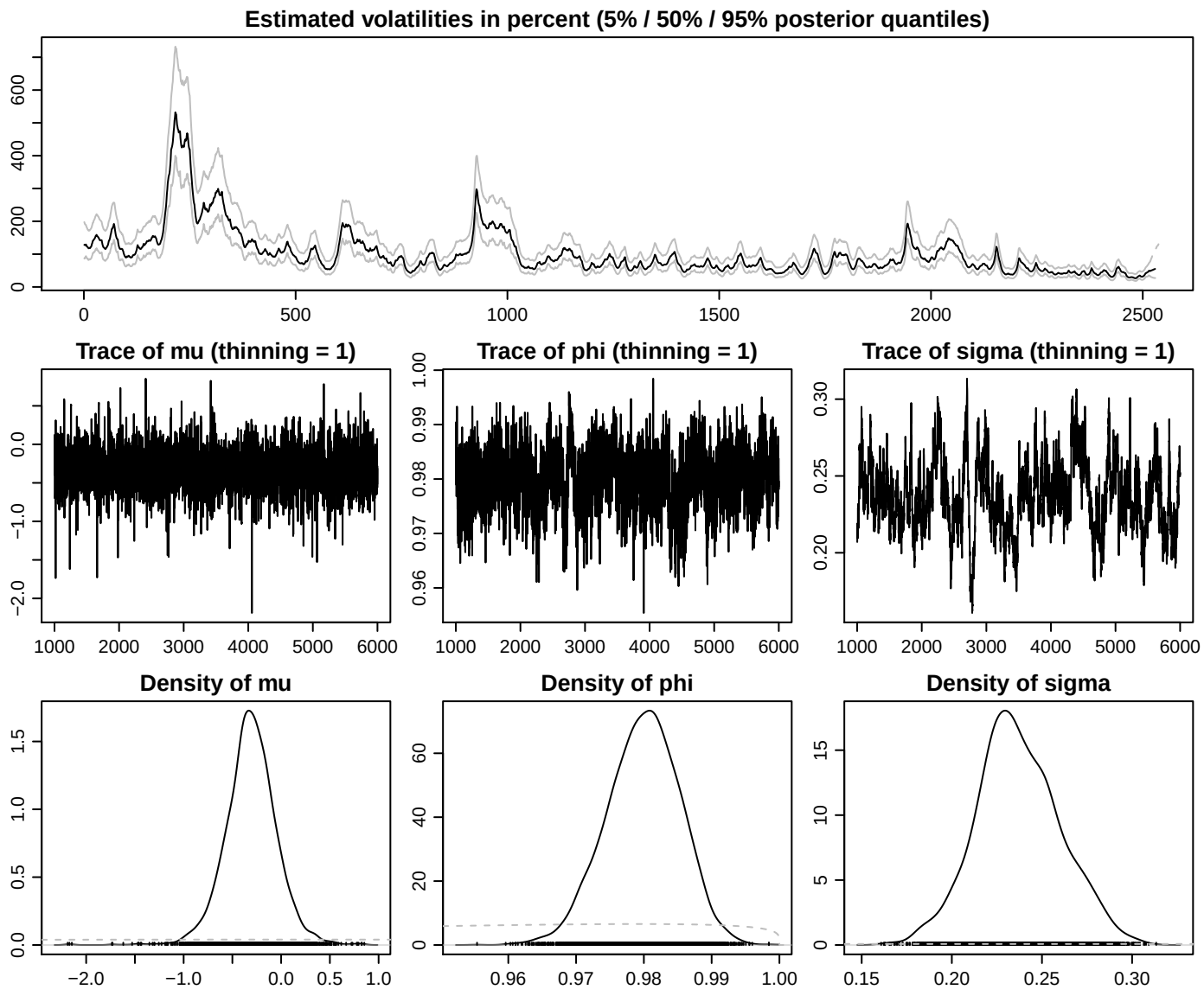

Estimated volatilities in percent (5% / 50% / 95% posterior quantiles)
0
200
400
600
0
500
1000
1500
2000
2500
Trace of mu (thinning = 1)
−2.0
−1.0
0.0
1000
2000
3000
4000
5000
6000
Trace of phi (thinning = 1)
0.96
0.97
0.98
0.99
1.00
1000
2000
3000
4000
5000
6000
Trace of sigma (thinning = 1)
0.20
0.25
0.30
1000
2000
3000
4000
5000
6000
Density of mu
0.0
0.5
1.0
1.5
−2.0
−1.0
0.0
0.5
1.0
Density of phi
0
20
40
60
0.96
0.97
0.98
0.99
1.00
Density of sigma
0
5
10
15
0.15
0.20
0.25
0.30