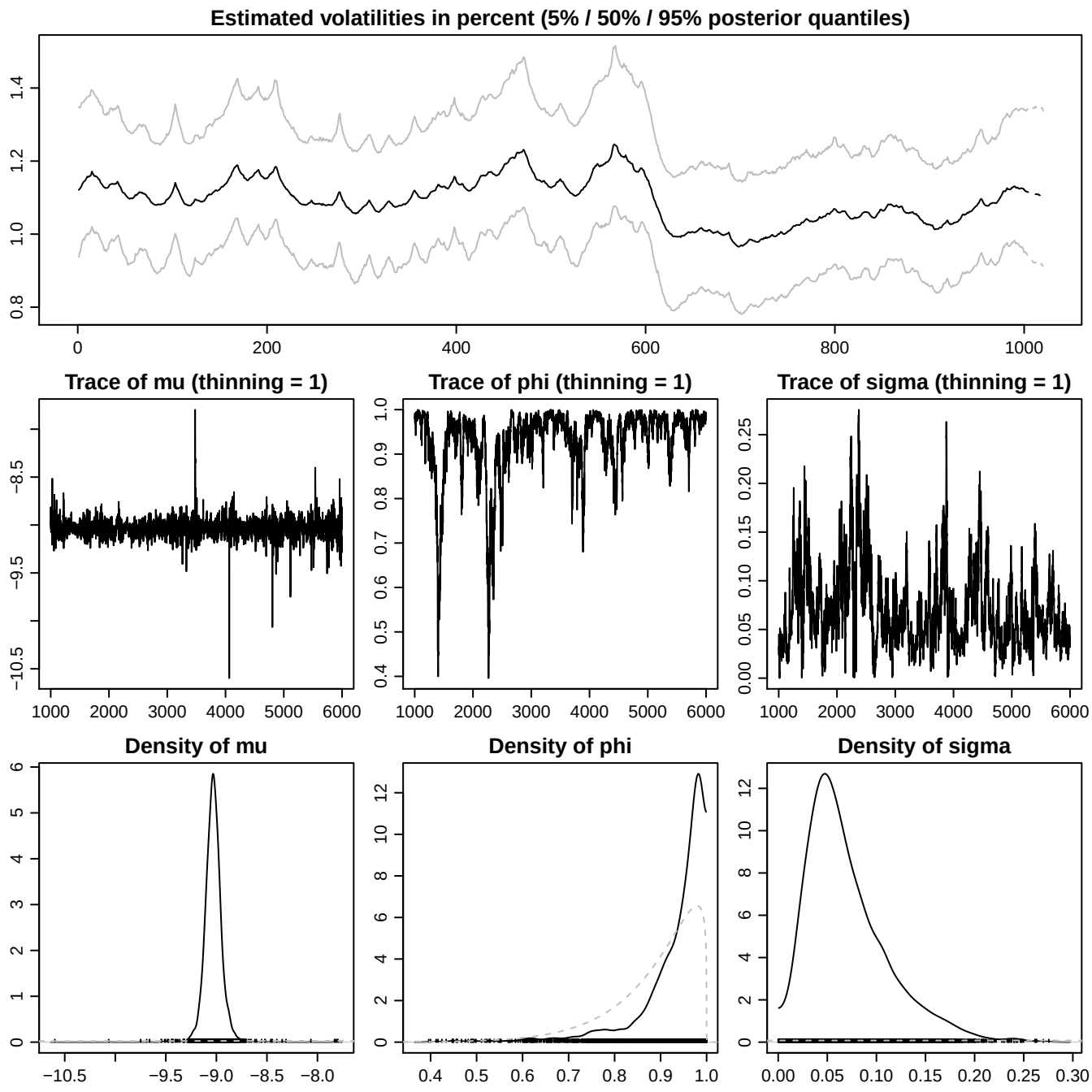

Estimated volatilities in percent (5% / 50% / 95% posterior quantiles)
0.8
1.0
1.2
1.4
0
200
400
600
800
1000
Trace of mu (thinning = 1)
−8.5
−9.5
−10.5
1000
2000
3000
4000
5000
6000
Trace of phi (thinning = 1)
0.4
0.5
0.6
0.7
0.8
0.9
1.0
1000
2000
3000
4000
5000
6000
Trace of sigma (thinning = 1)
0.00
0.05
0.10
0.15
0.20
0.25
1000
2000
3000
4000
5000
6000
Density of mu
0
1
2
3
4
5
6
−10.5
−9.5
−9.0
−8.5
−8.0
Density of phi
0
2
4
6
8
10
12
0.4
0.5
0.6
0.7
0.8
0.9
1.0
Density of sigma
0
2
4
6
8
10
12
0.00
0.05
0.10
0.15
0.20
0.25
0.30