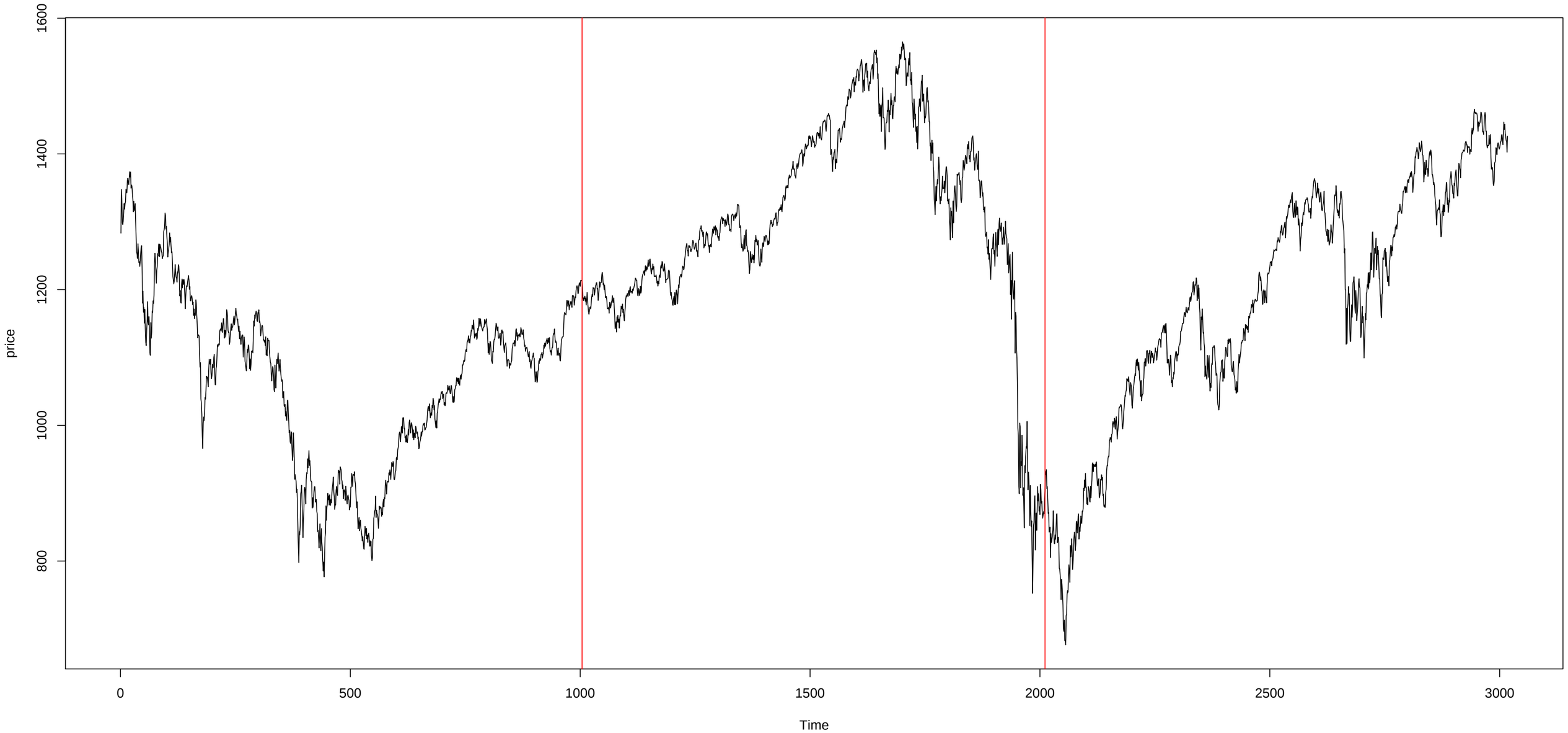
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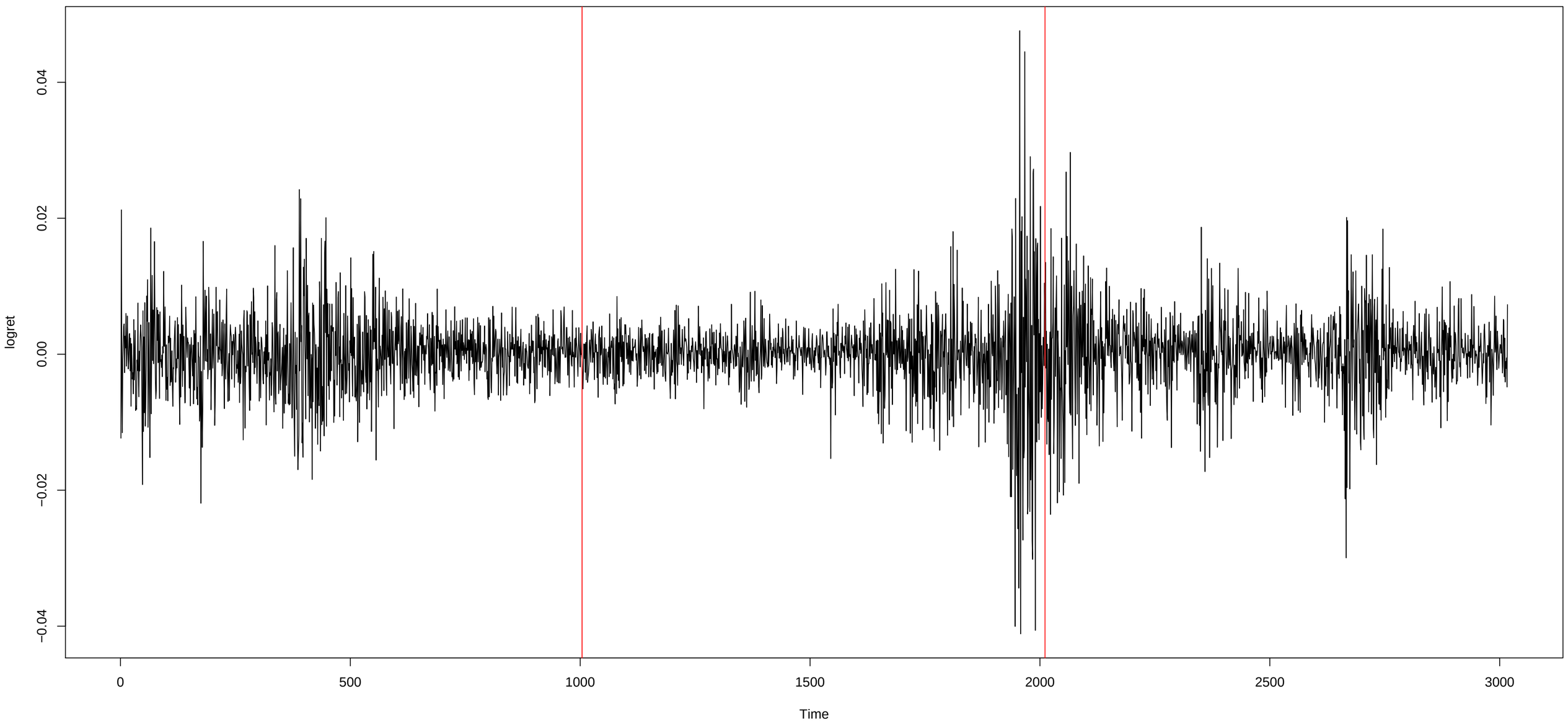
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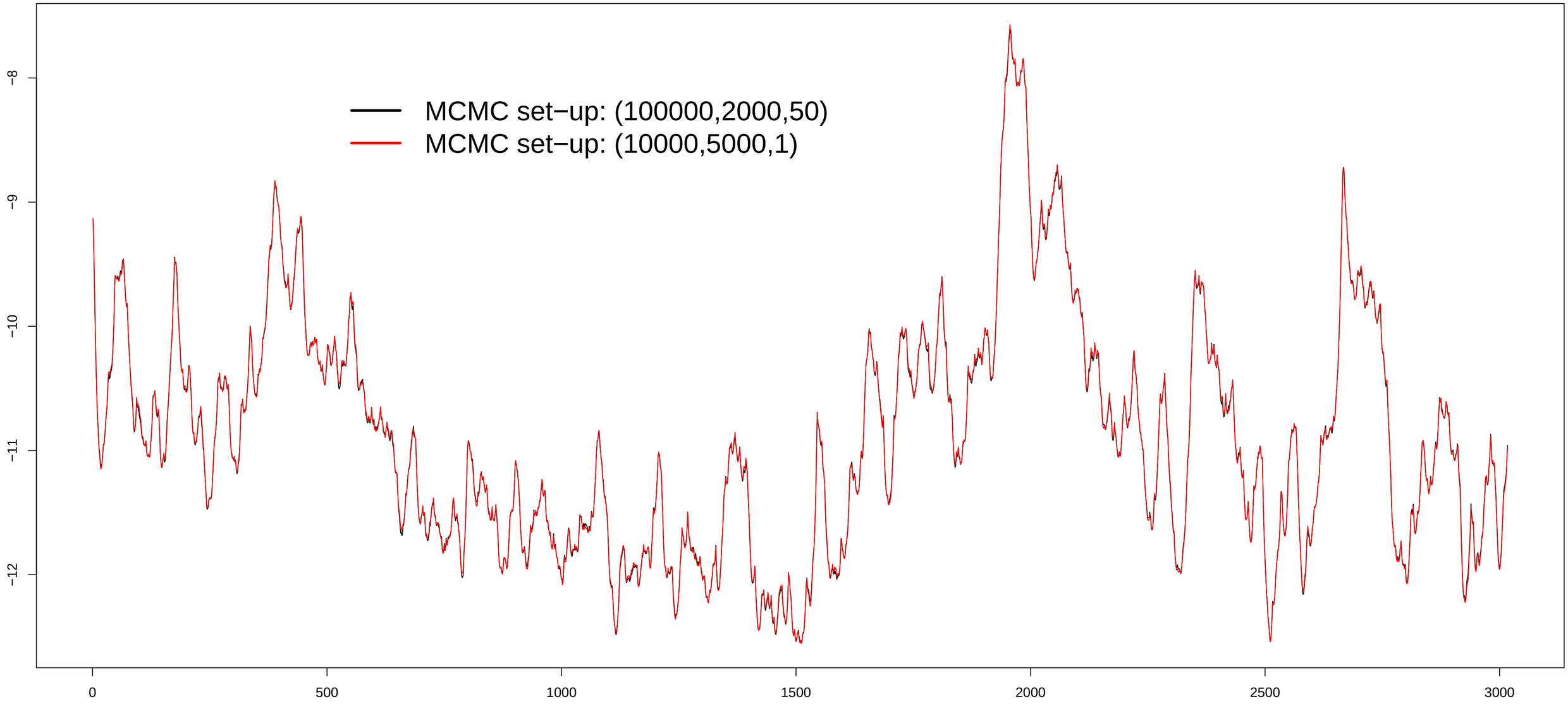
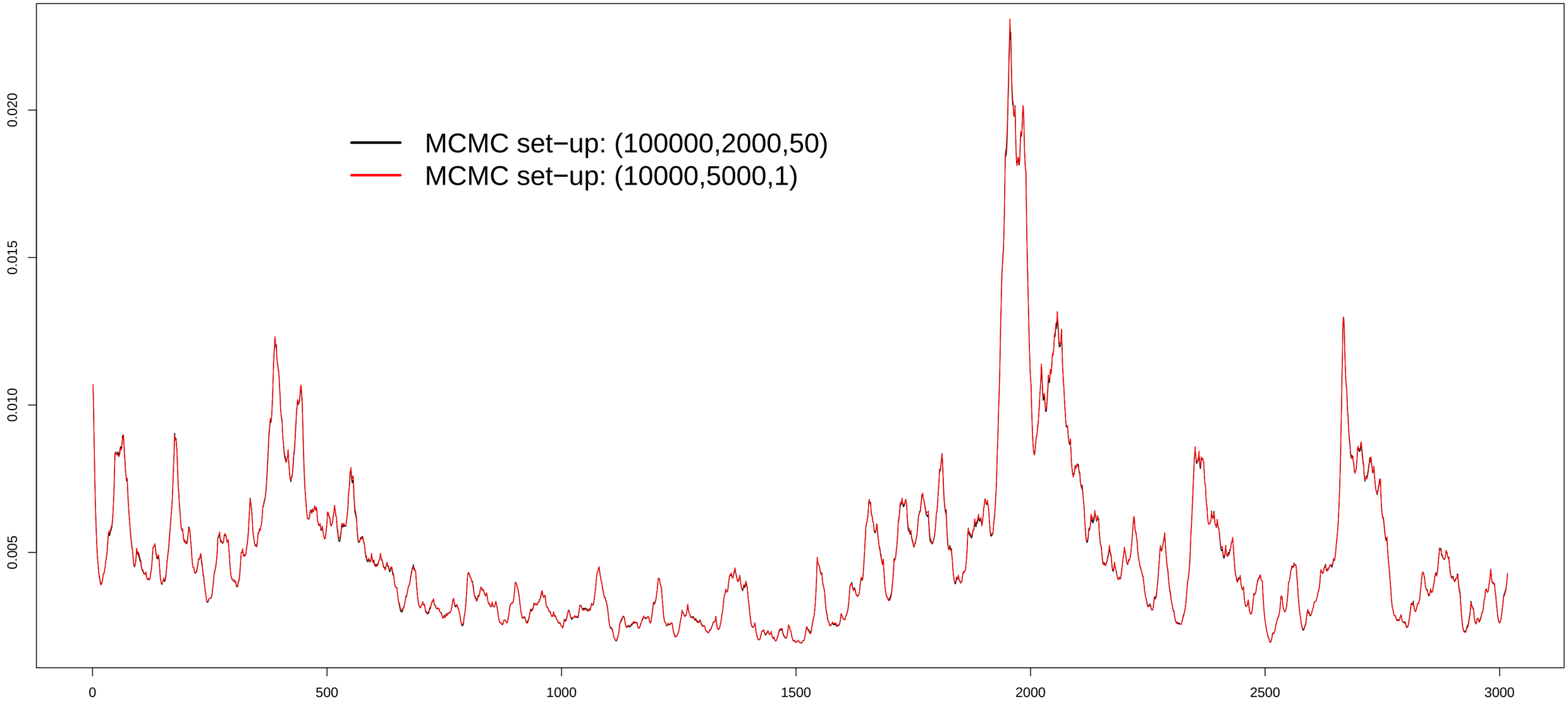
LOG VOLATILITIES



STANDARD DEVIATIONS



LOG VOLATILITIES
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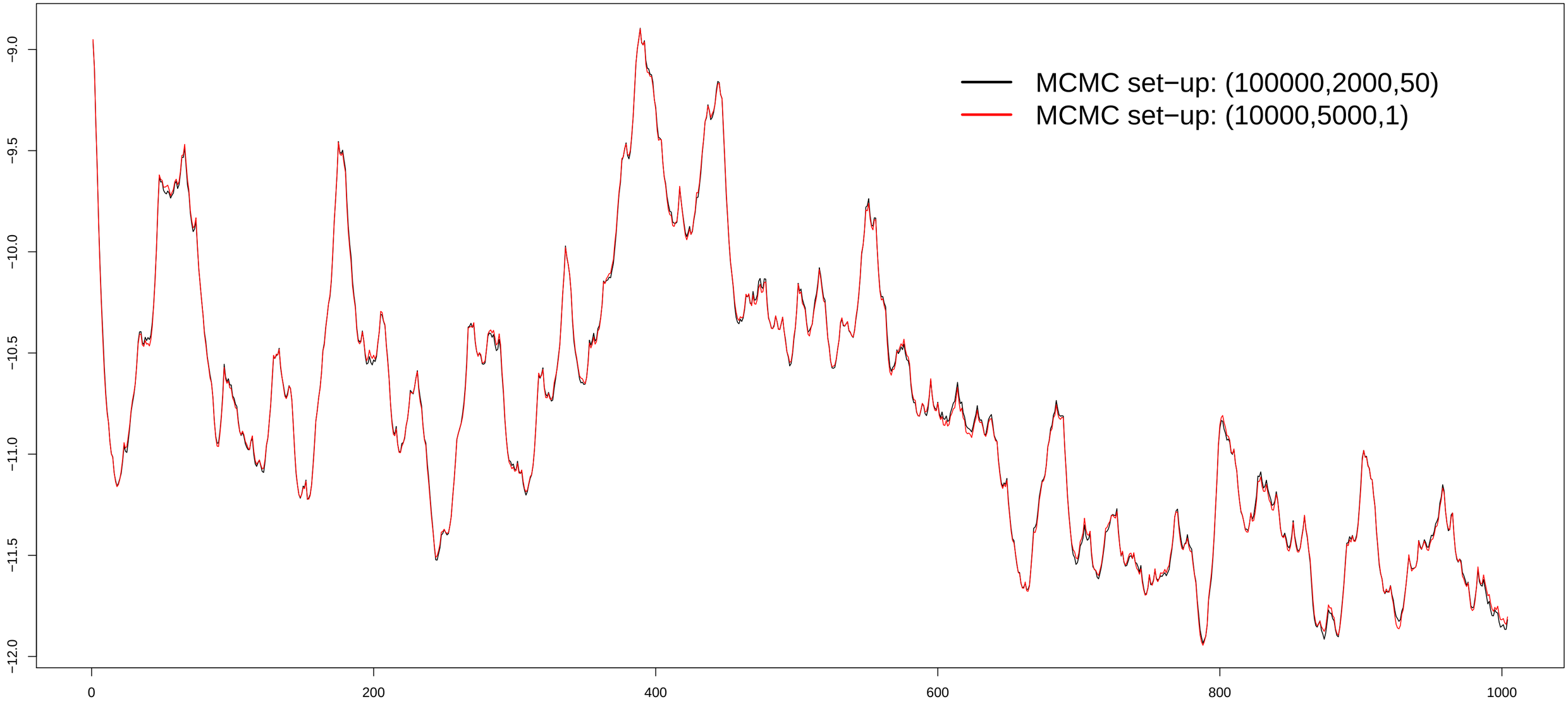

STANDARD DEVIATIONS
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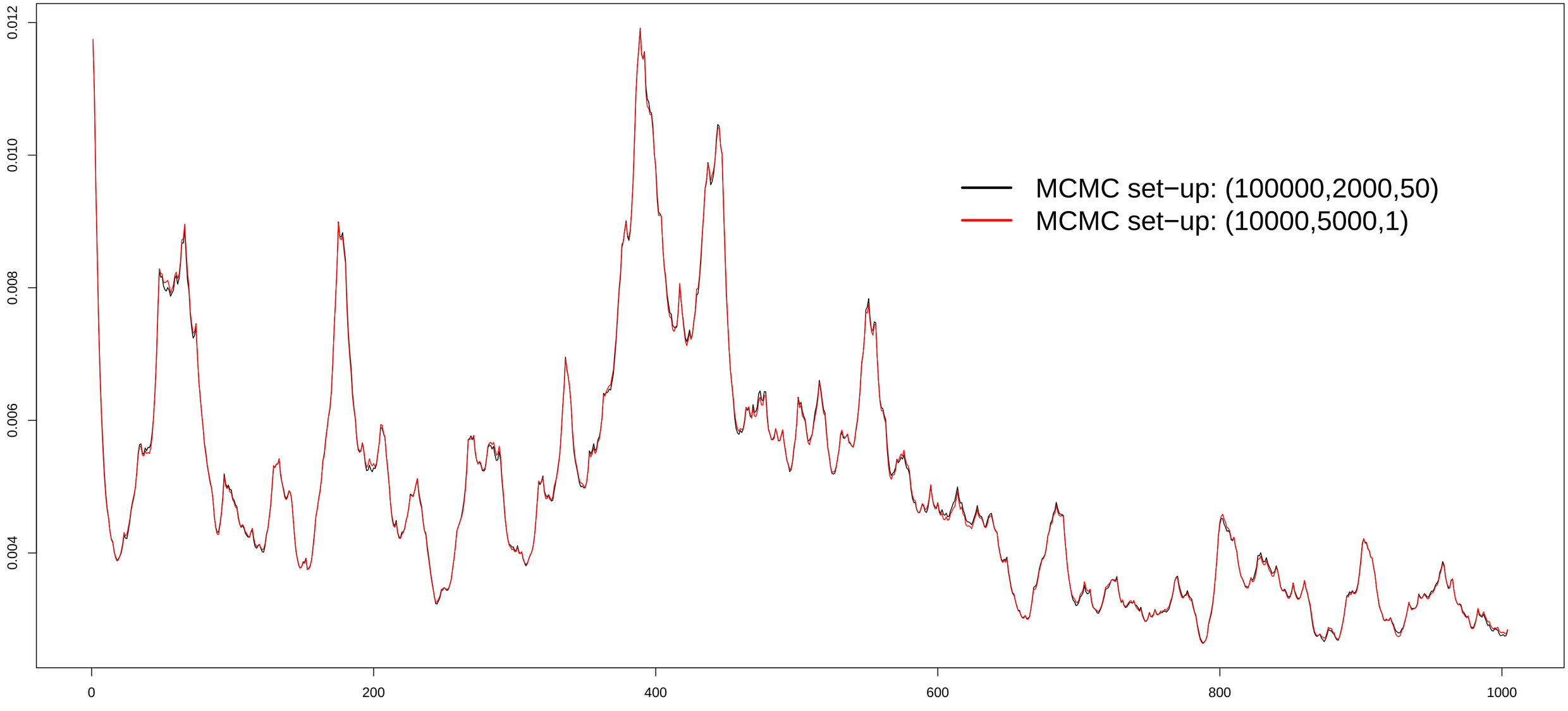

LOG VOLATILITIES
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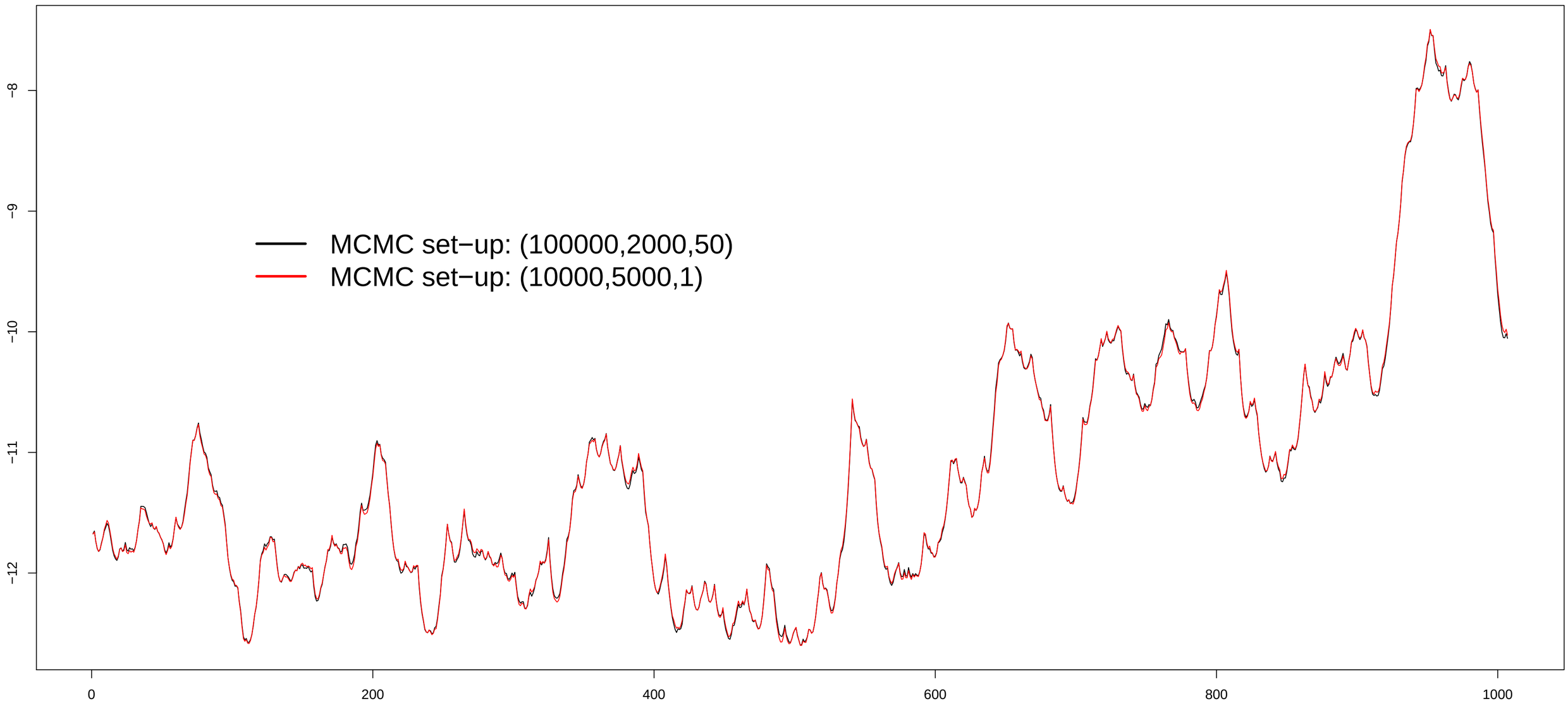
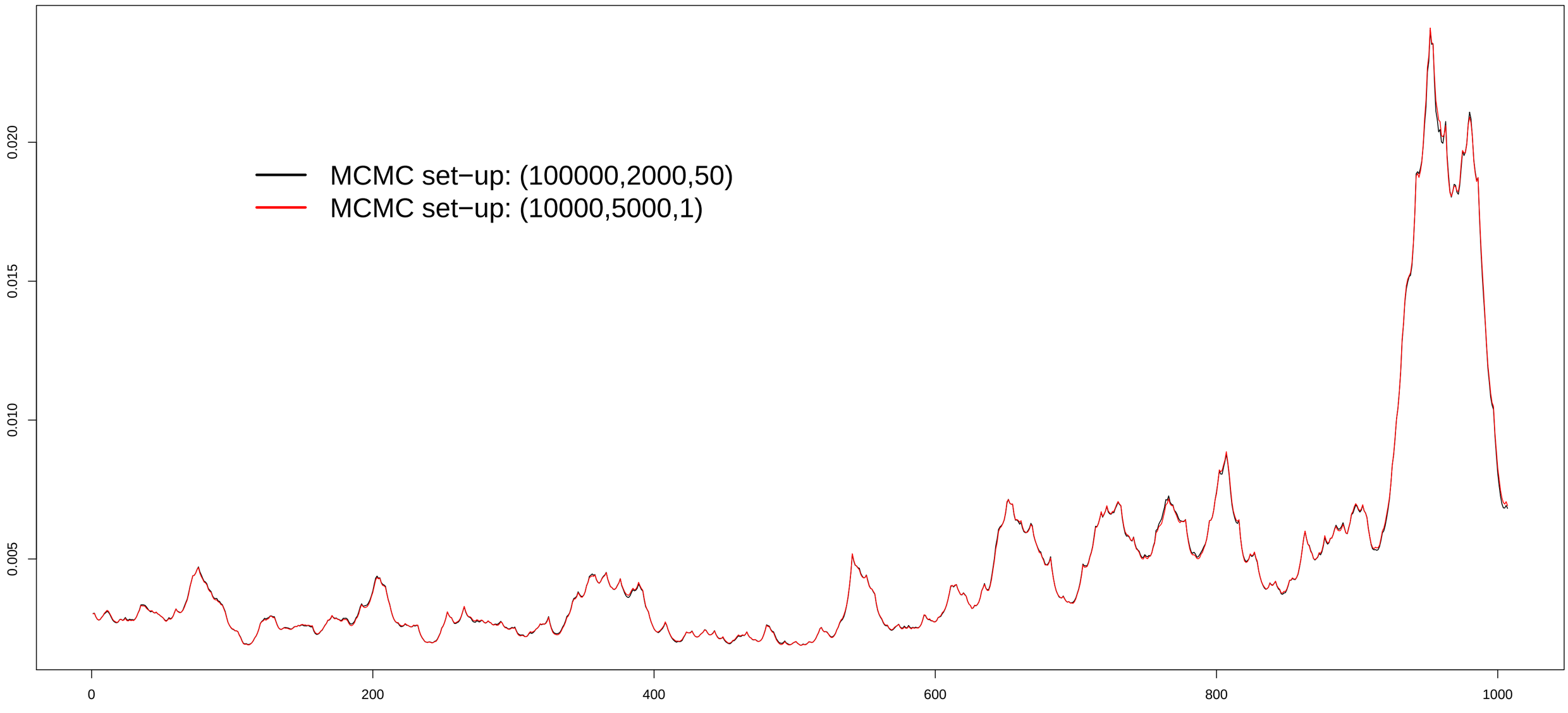


STANDARD DEVIATIONS
PART 2



LOG VOLATILITIES
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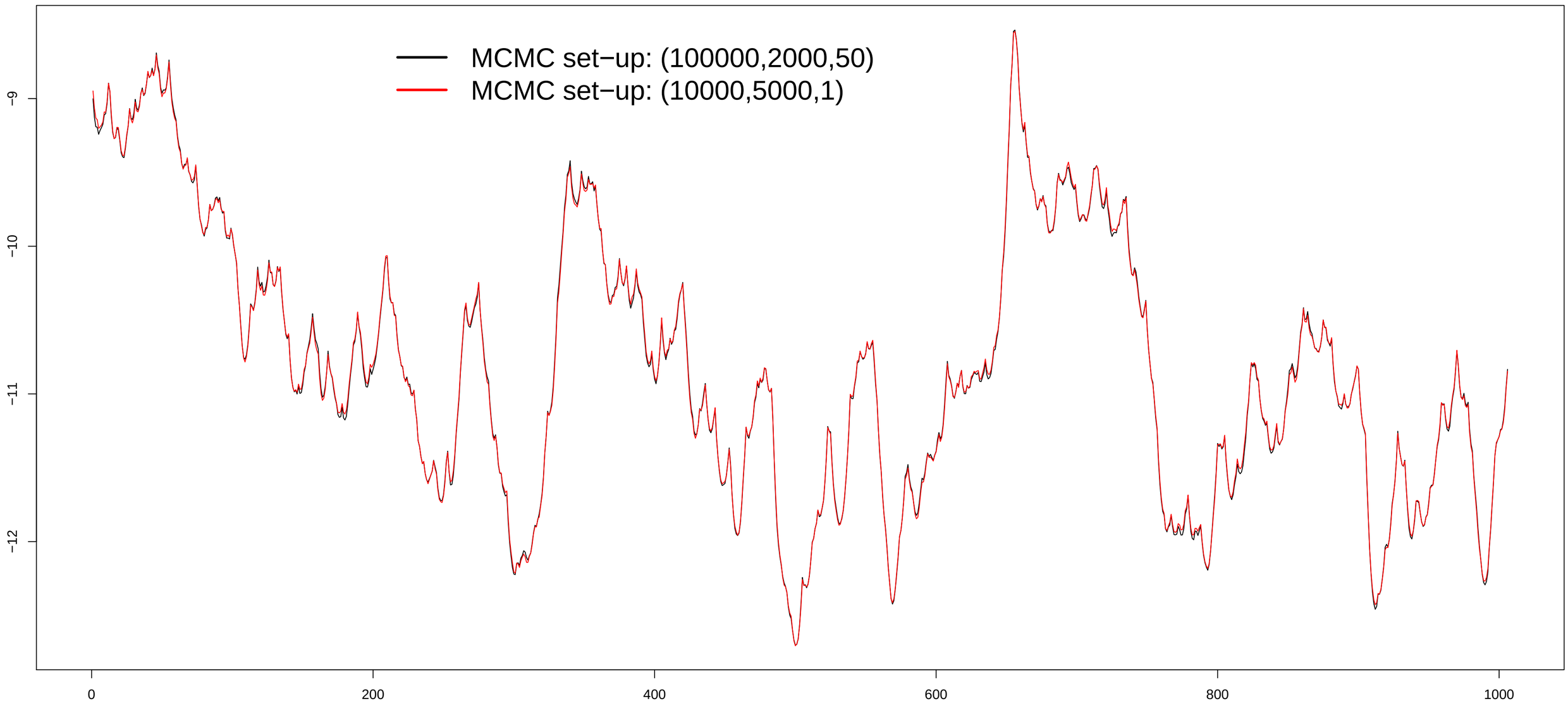
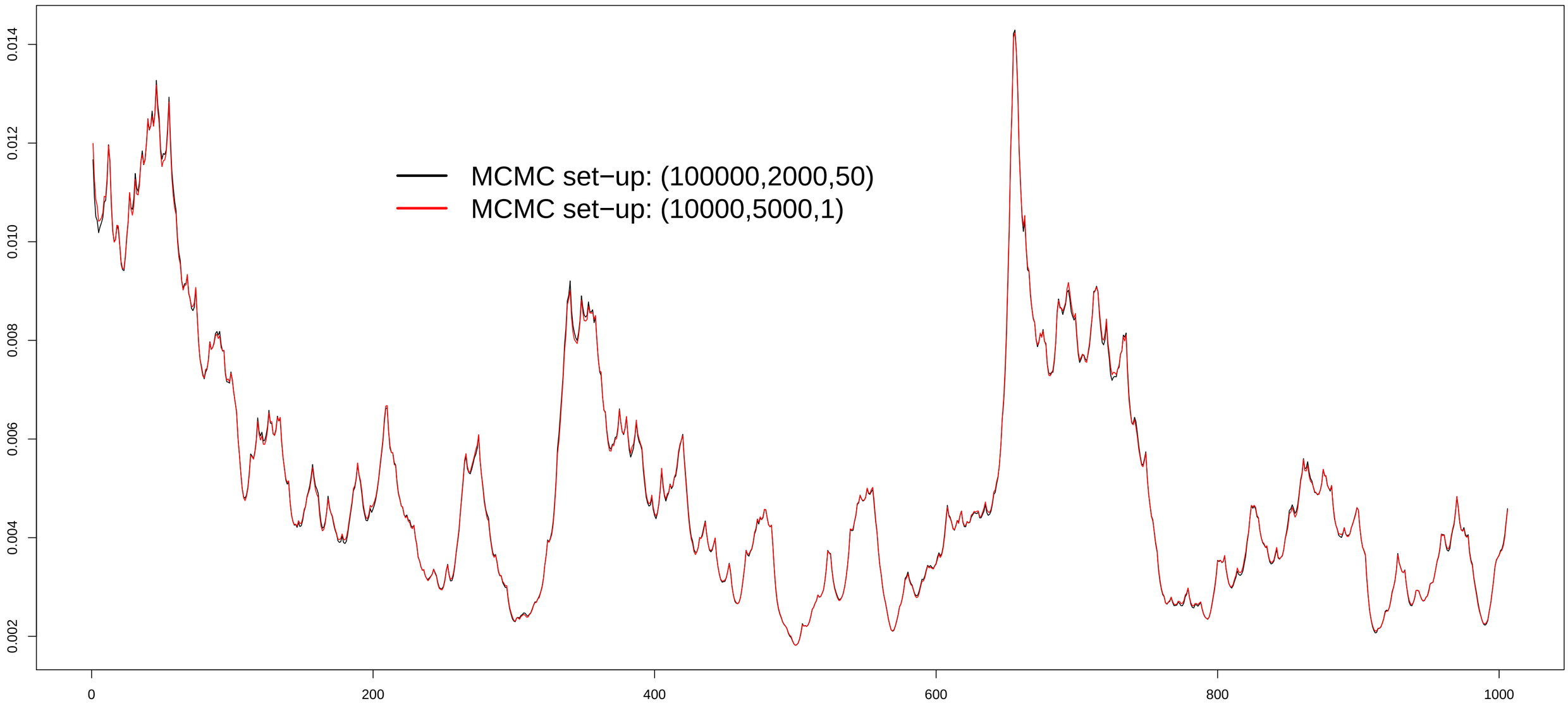
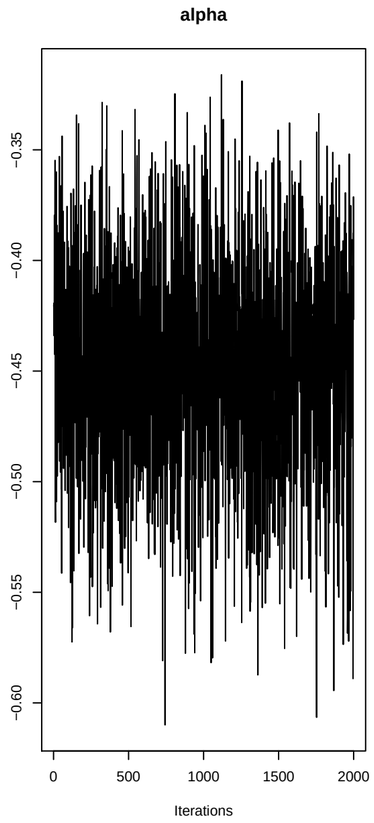


STANDARD DEVIATIONS
PART 3

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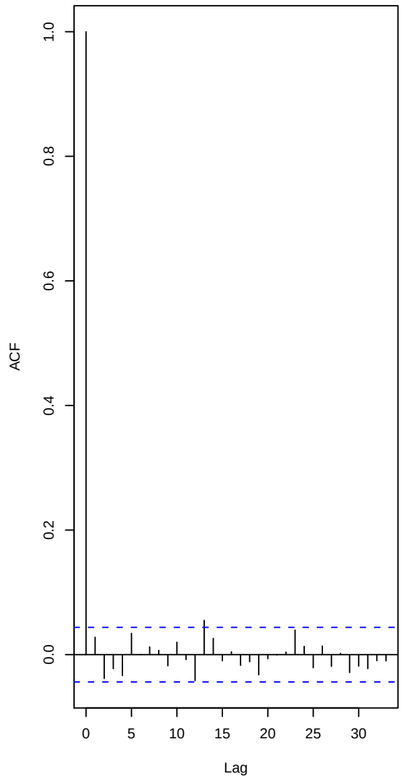
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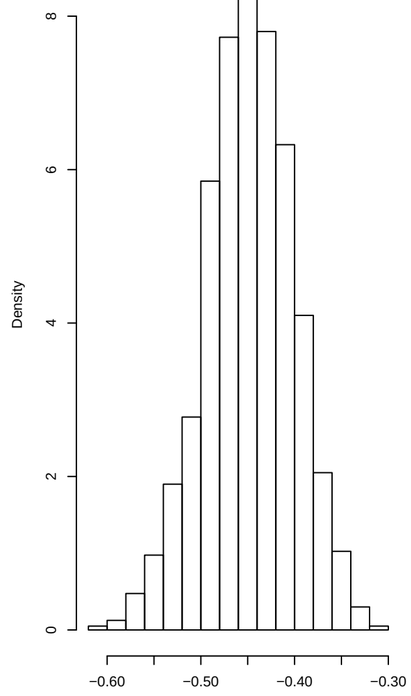
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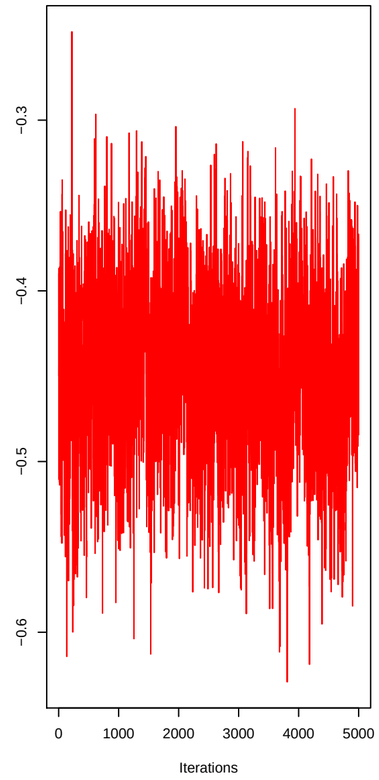
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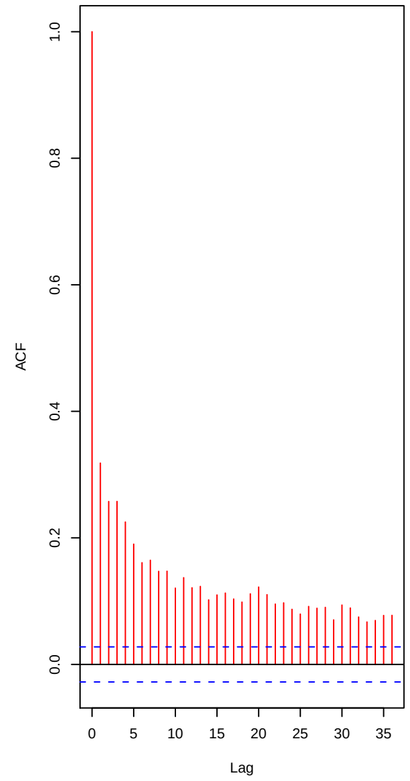
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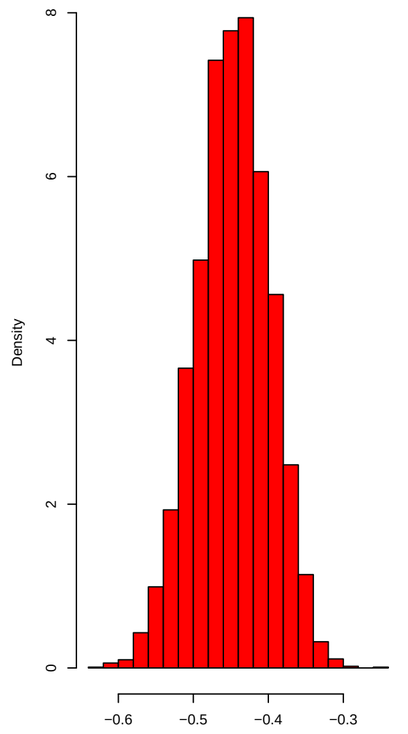
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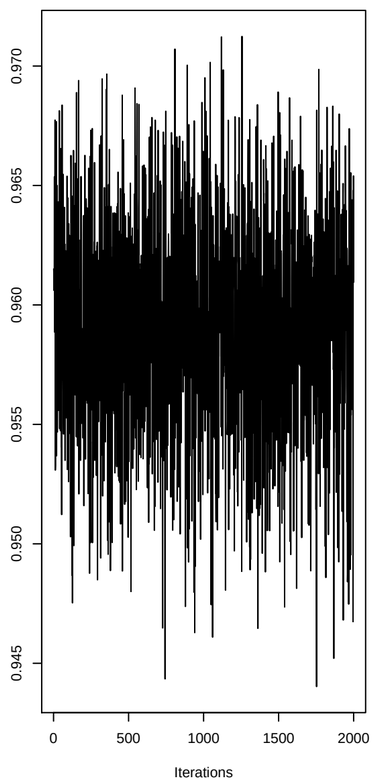
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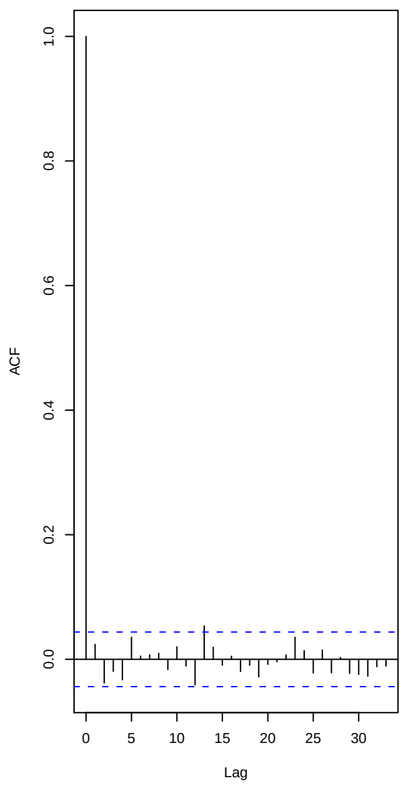
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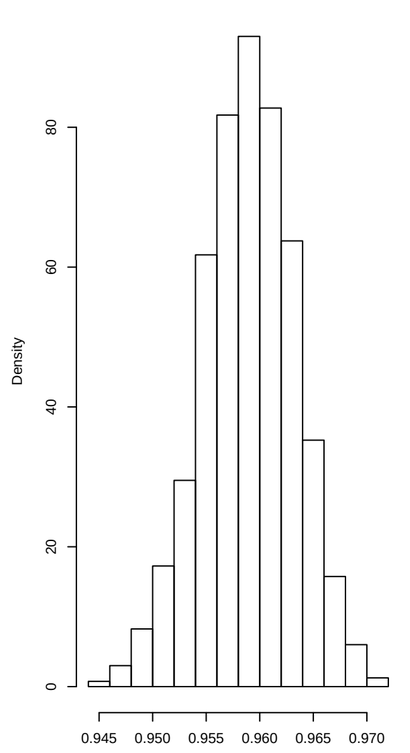
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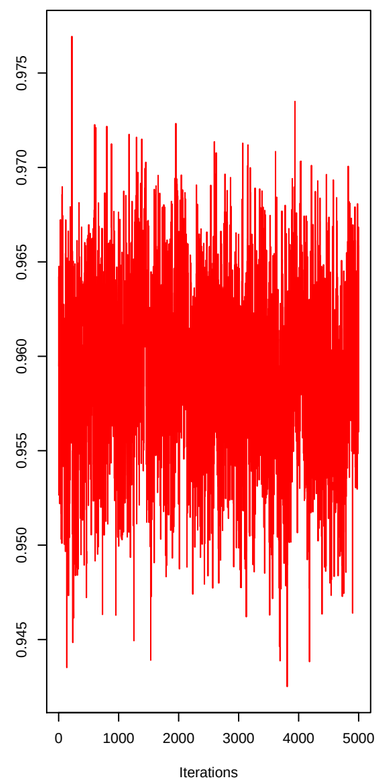
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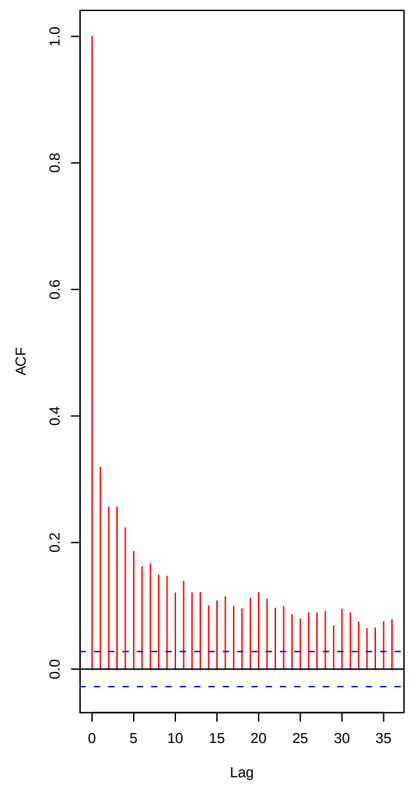
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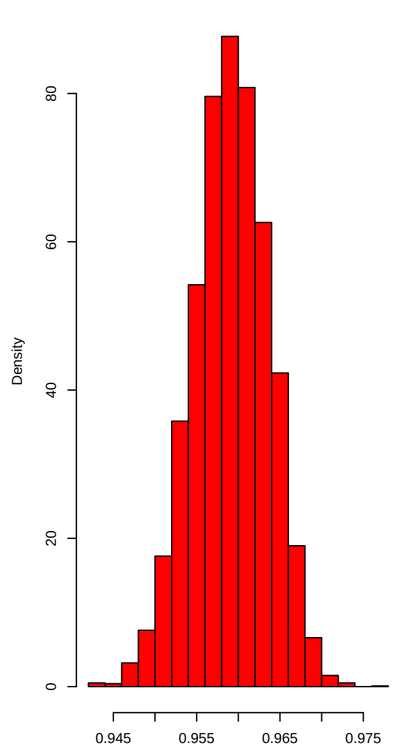
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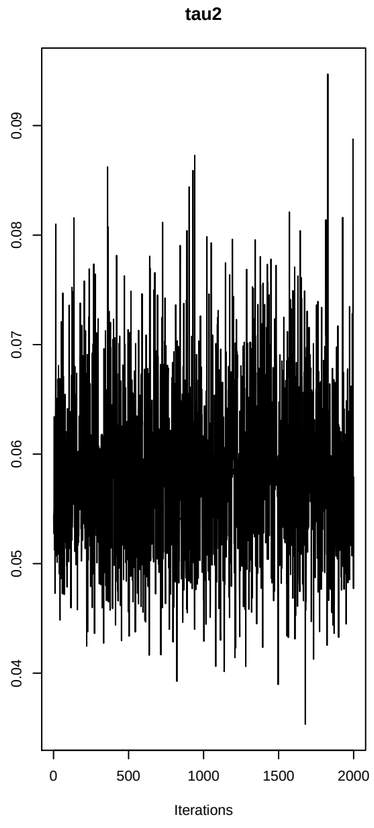
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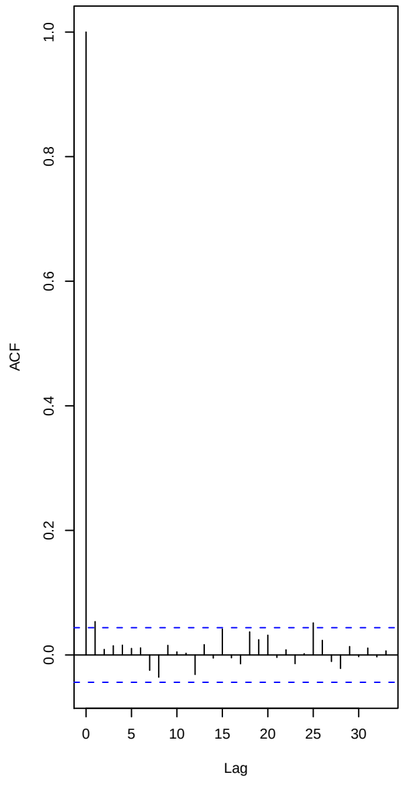
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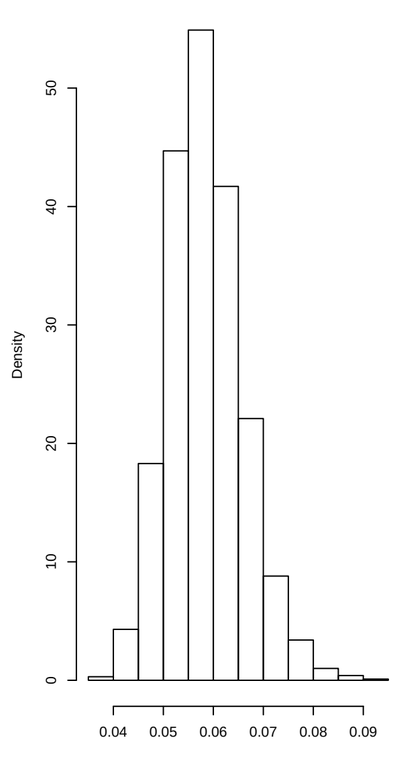
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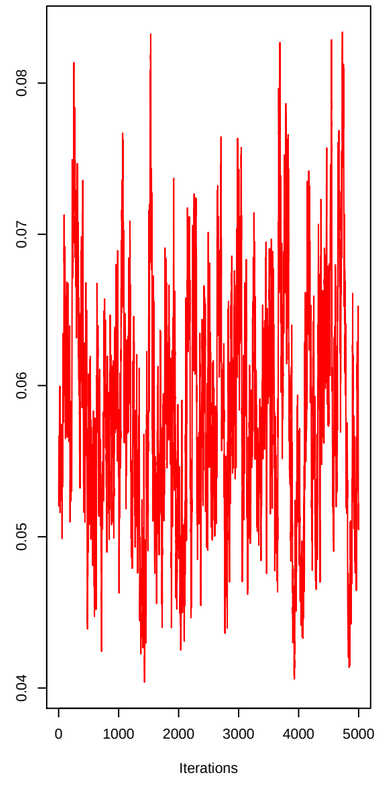
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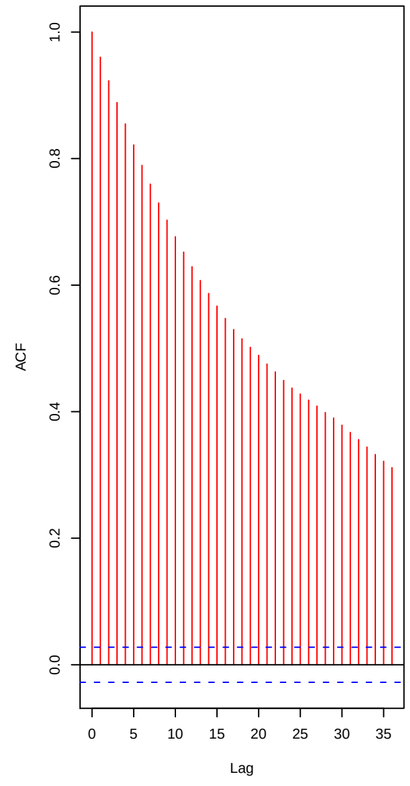
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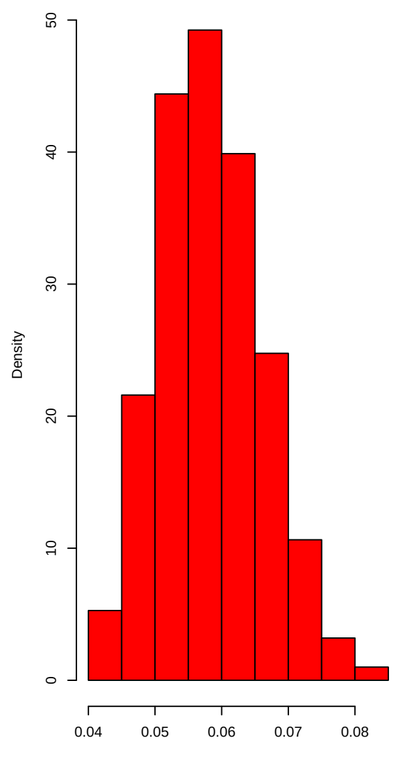
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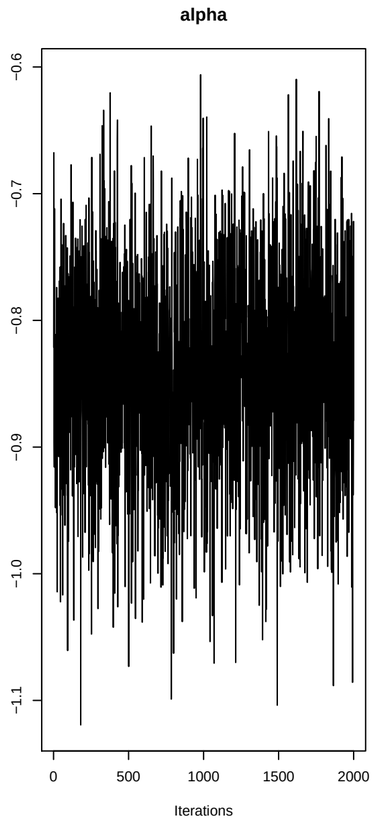
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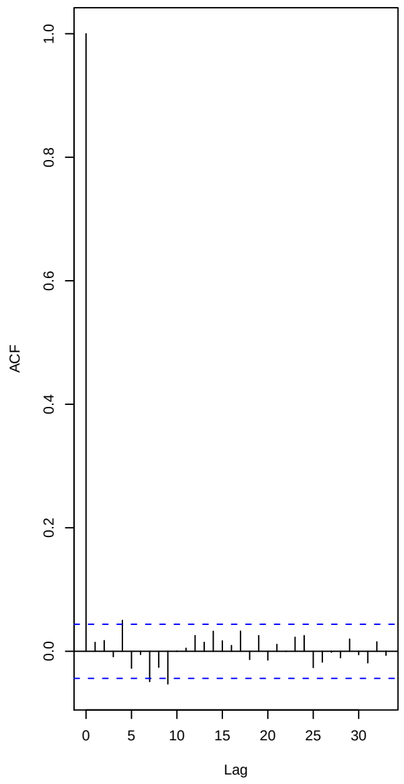
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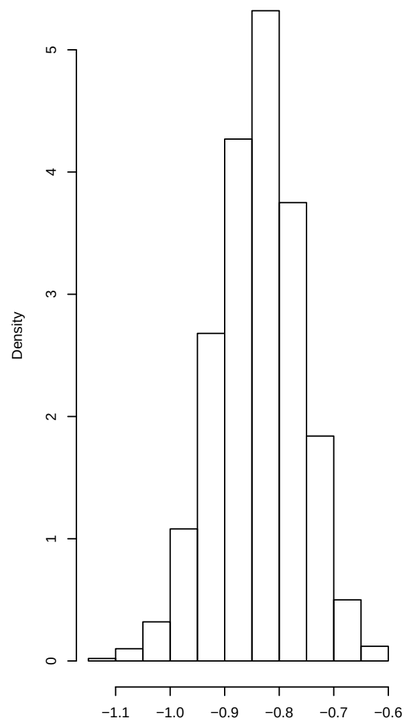
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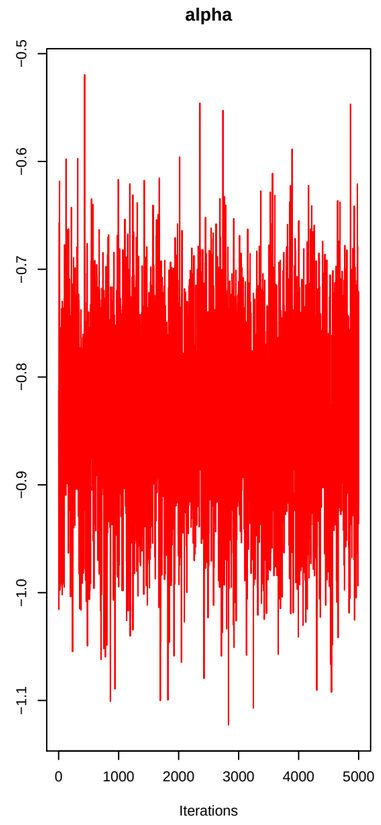
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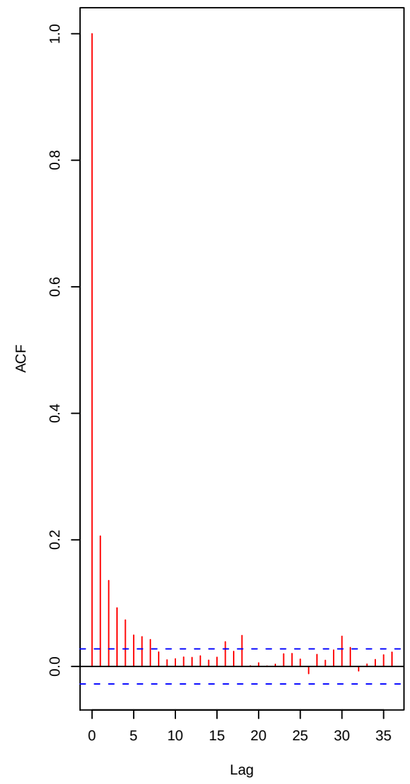
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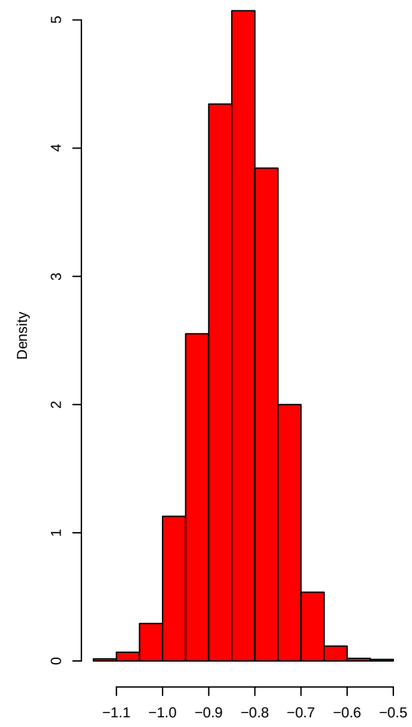
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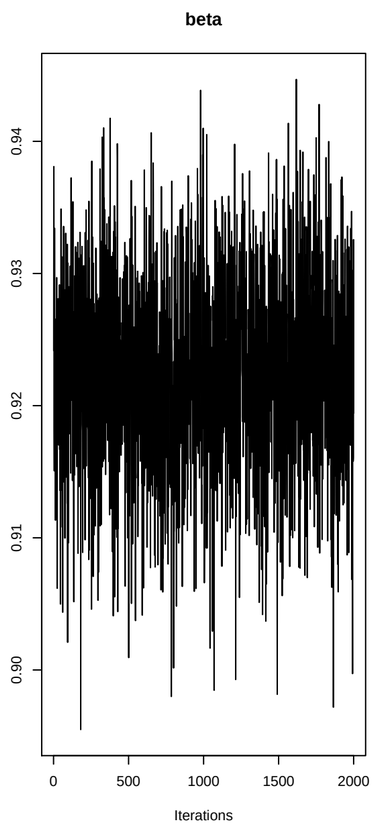
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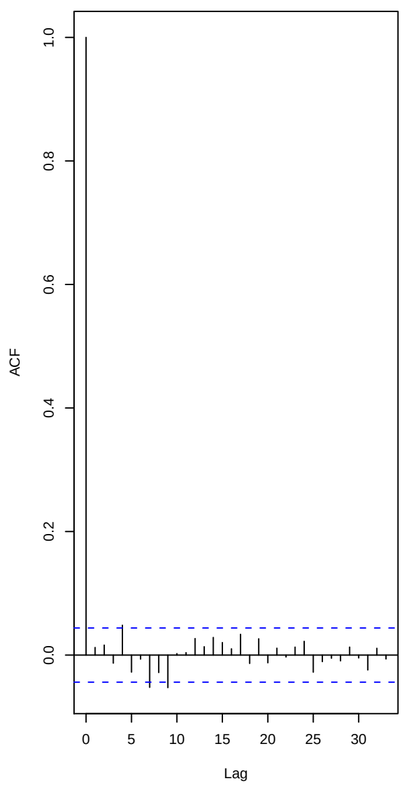
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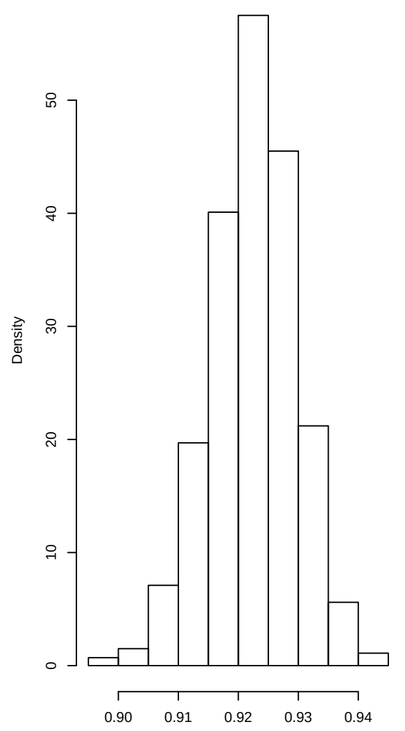
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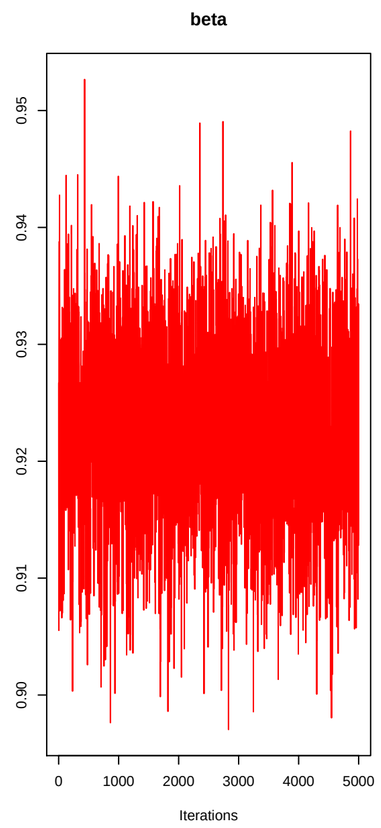
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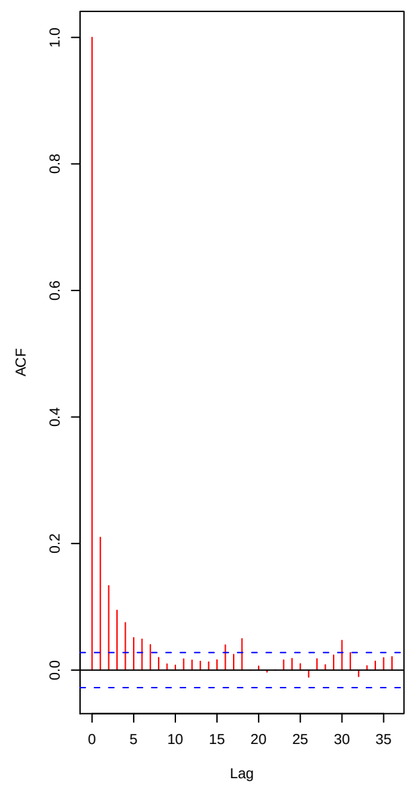
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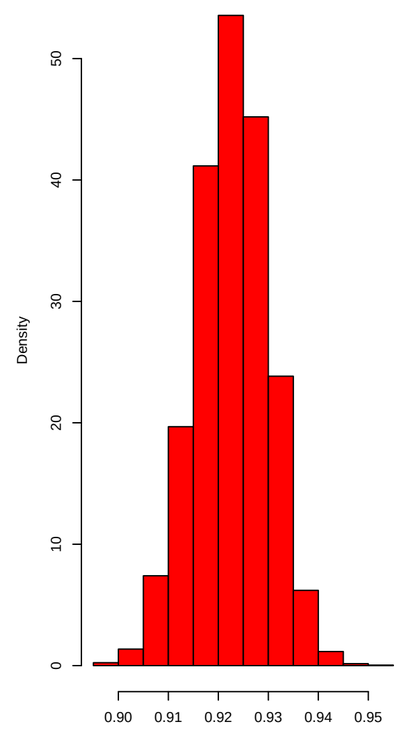
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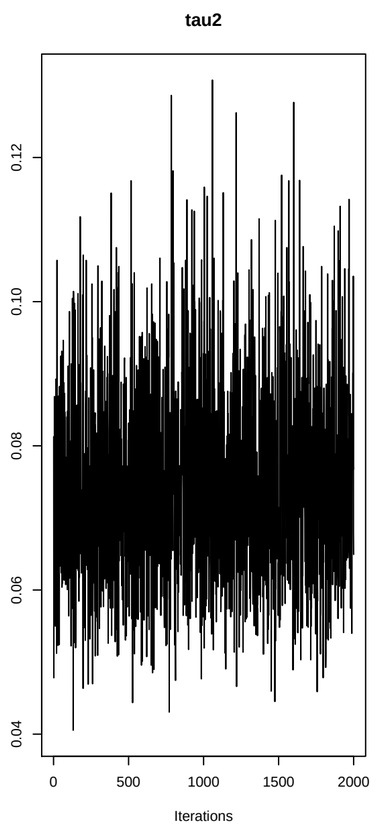
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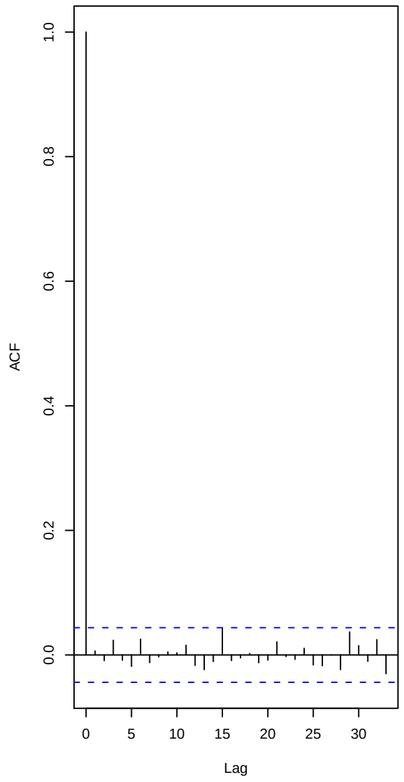
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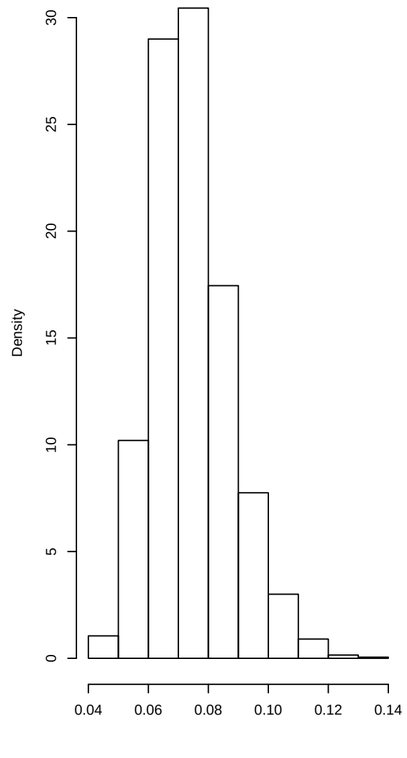
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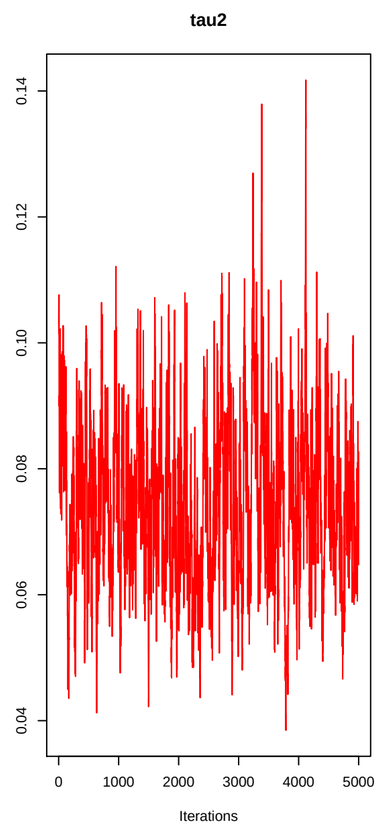
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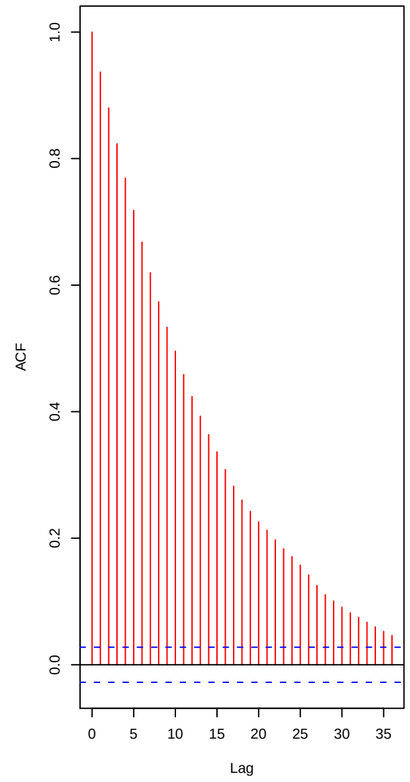
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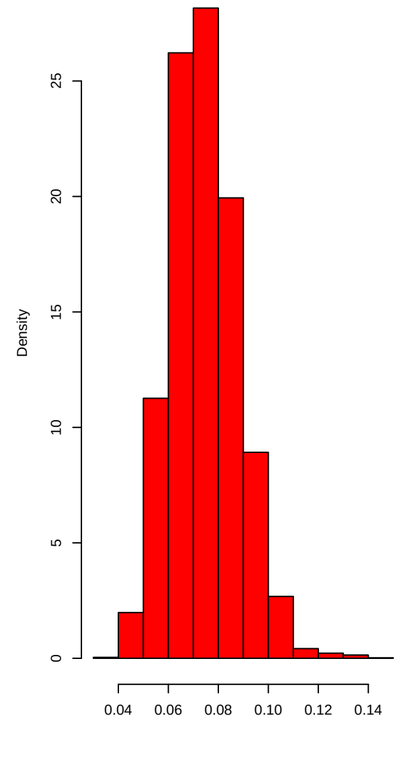
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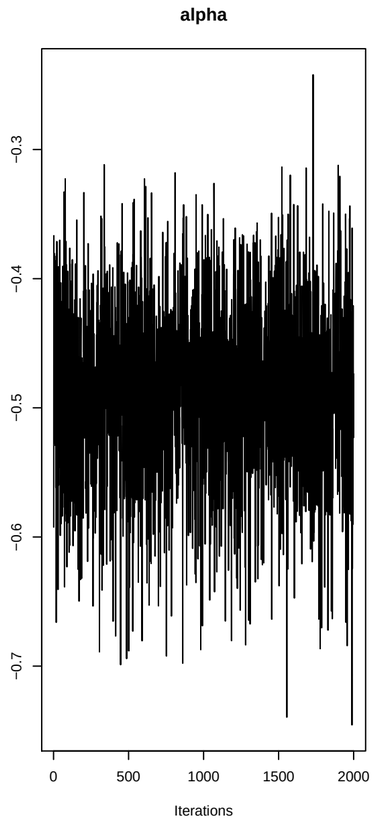
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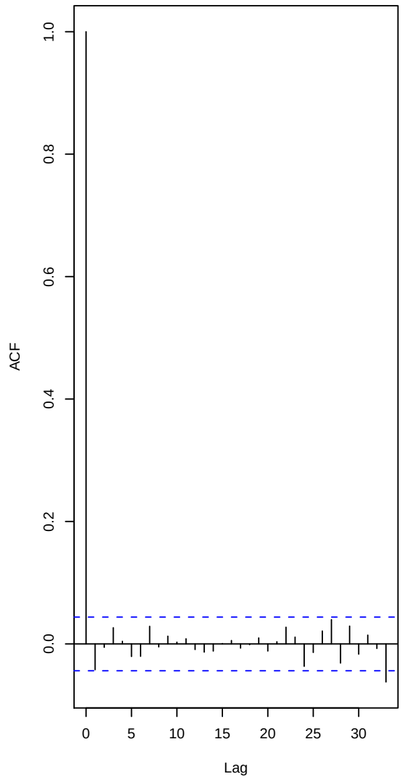
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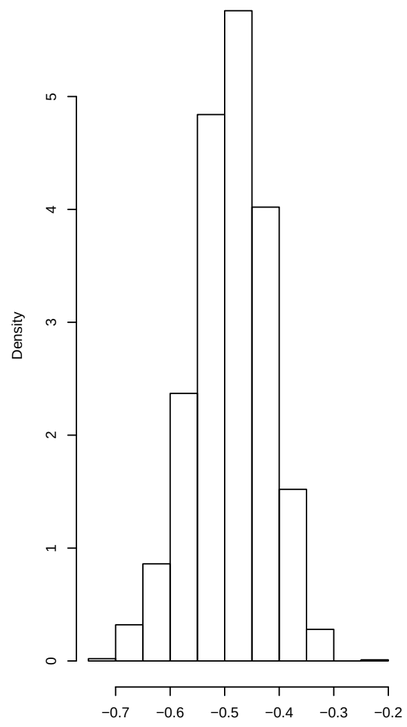
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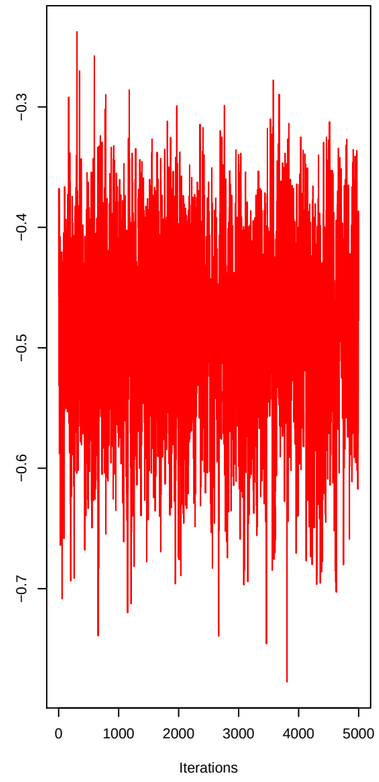
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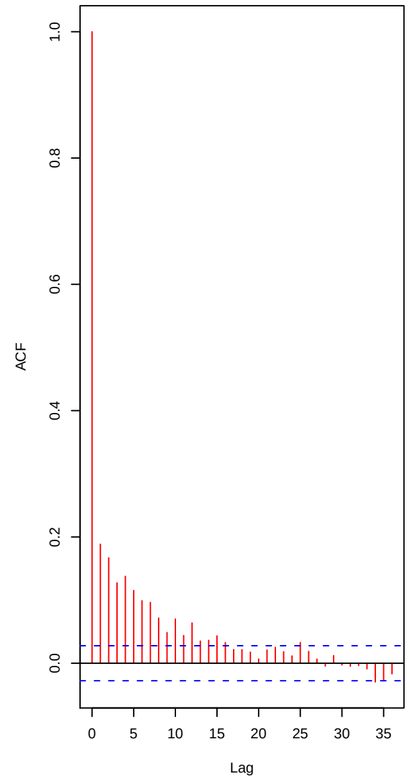
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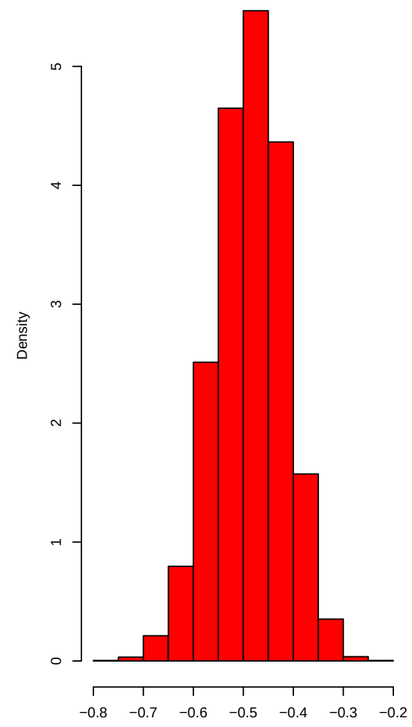
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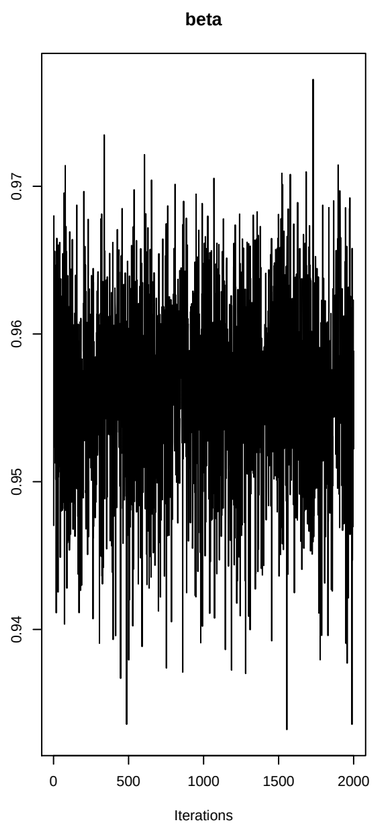
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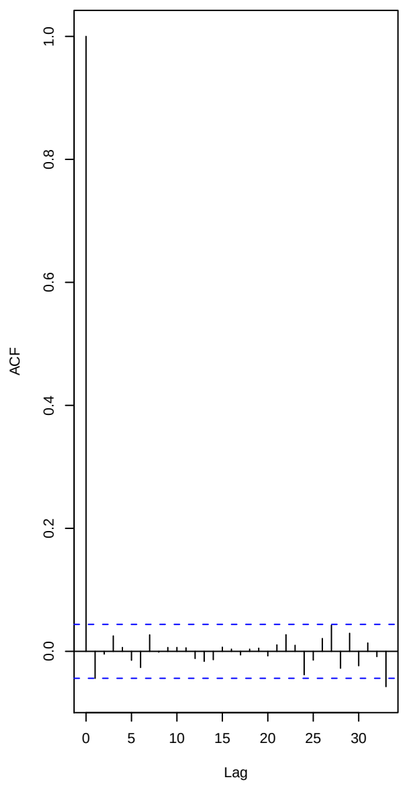
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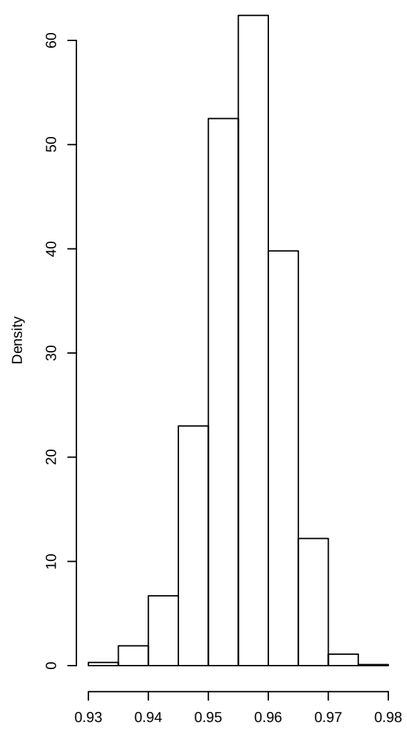
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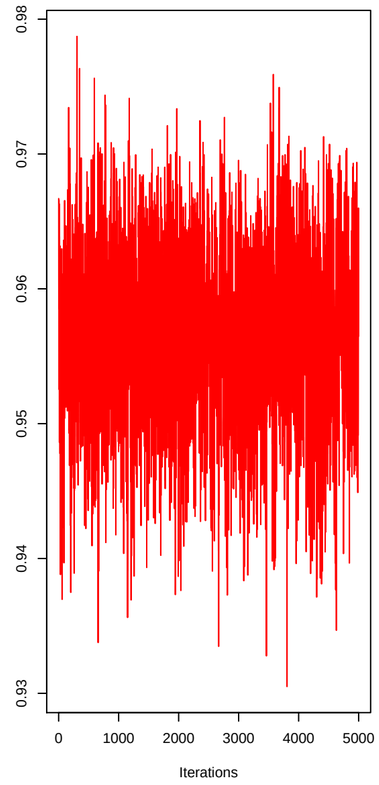
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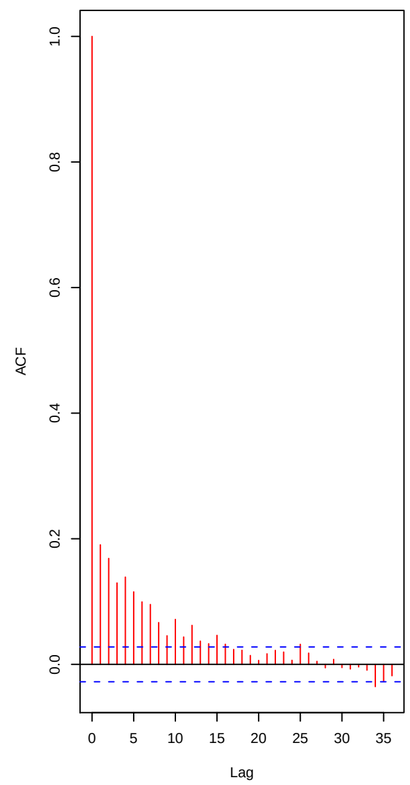
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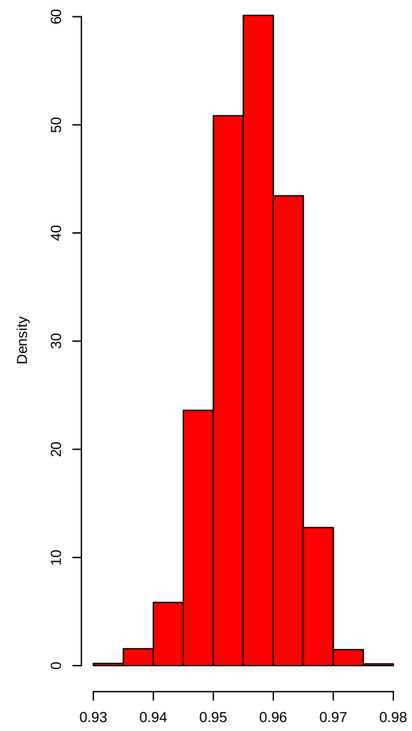
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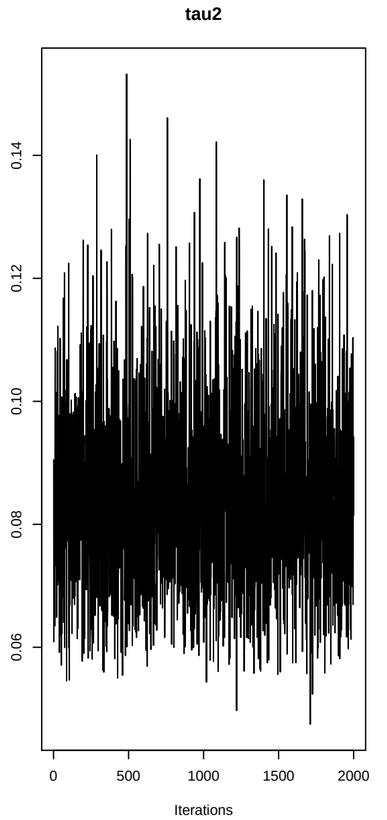
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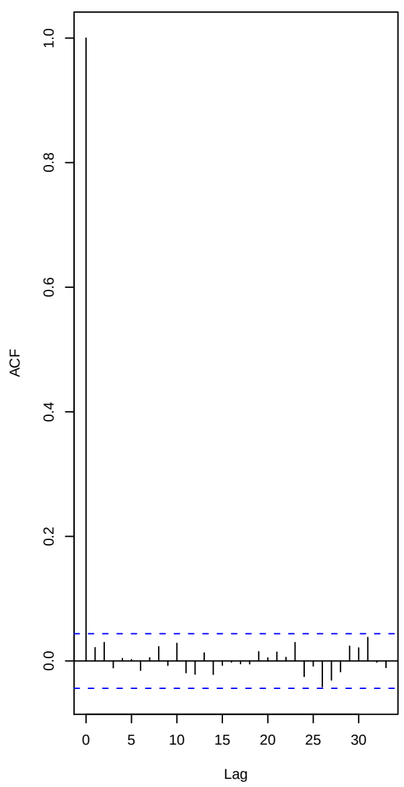
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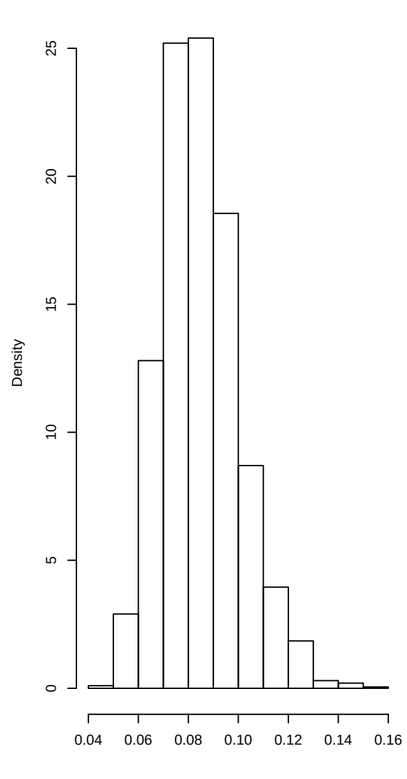
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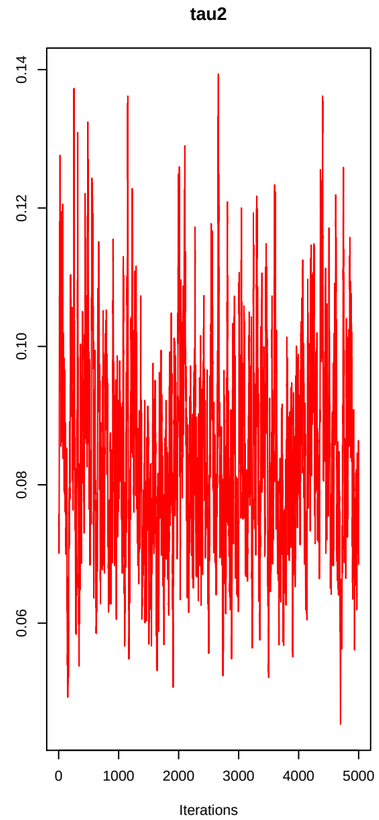
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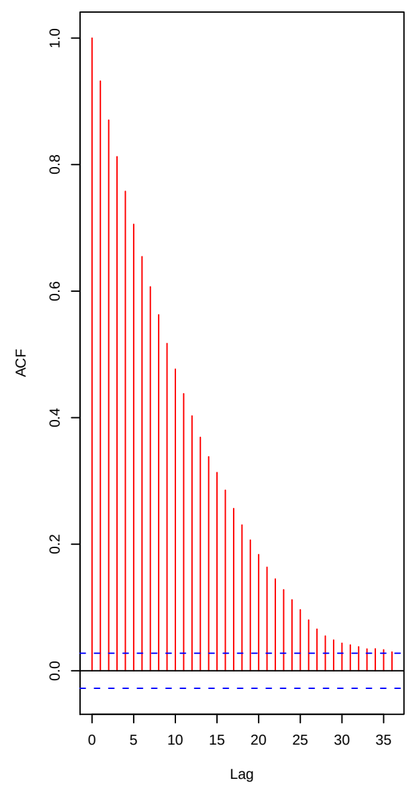
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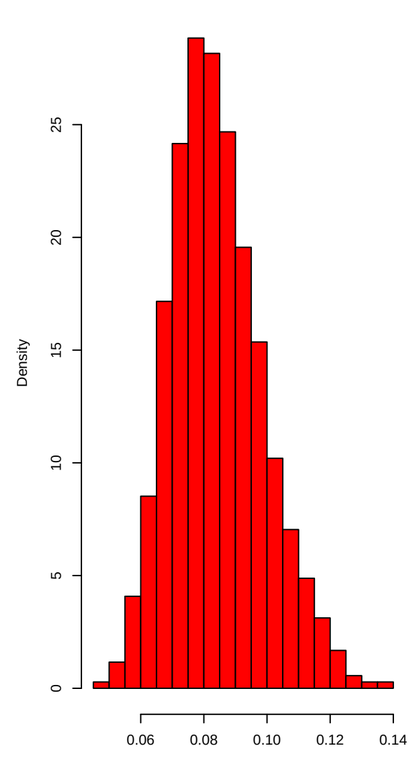
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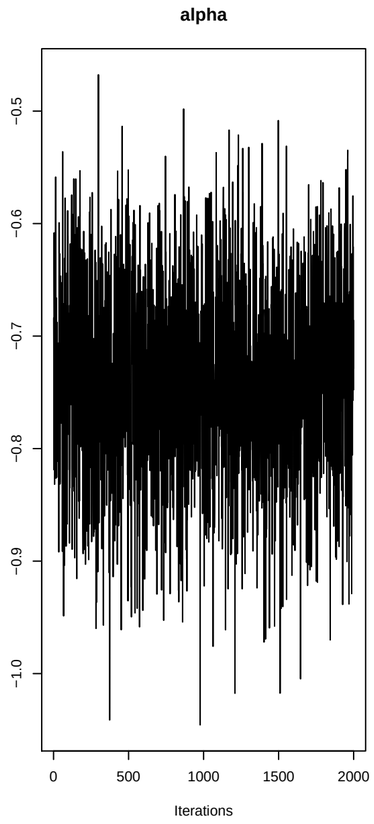
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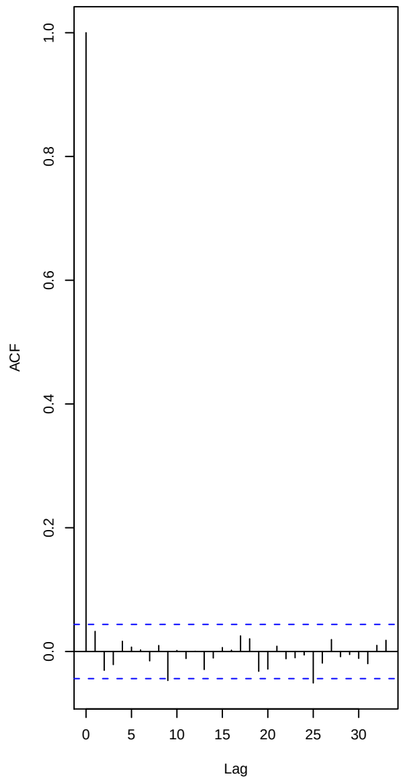
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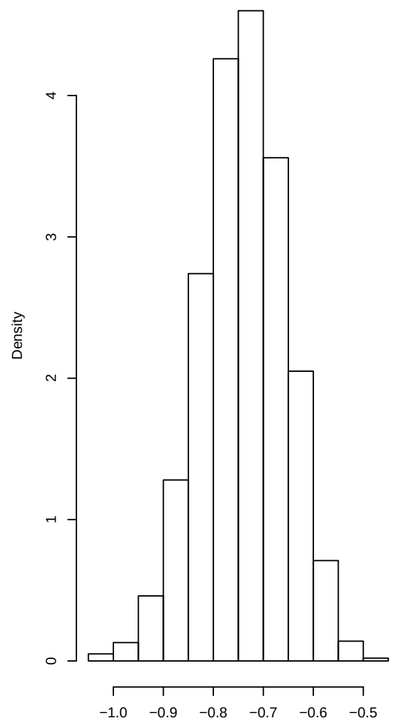
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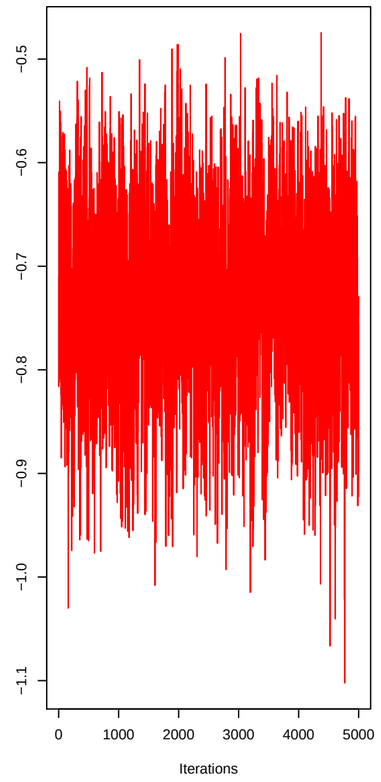
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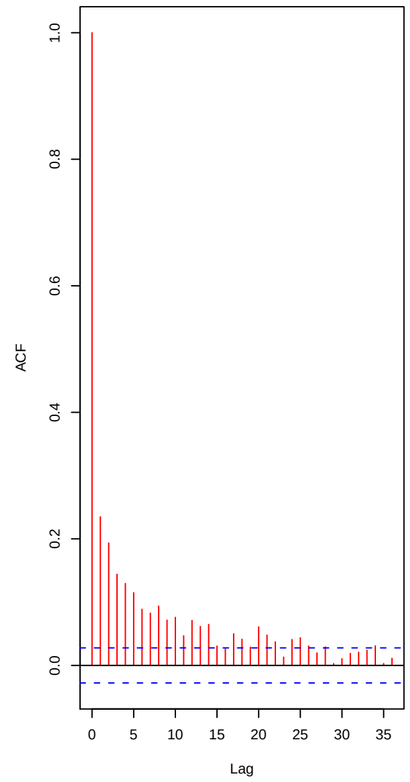
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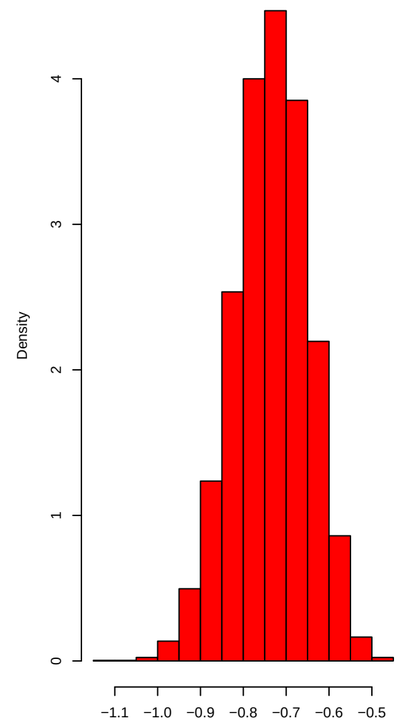
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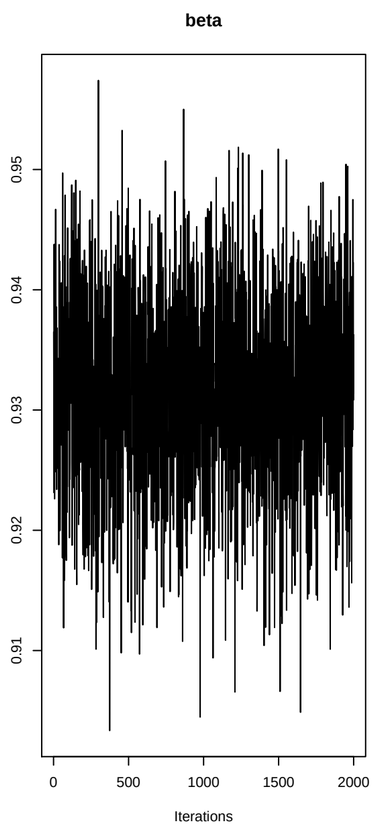
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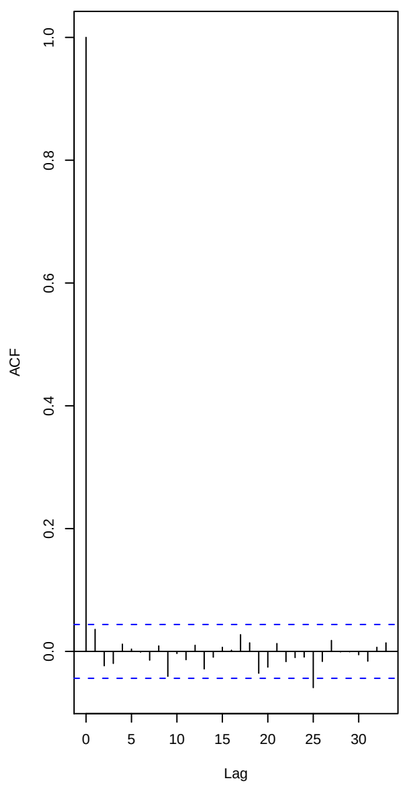
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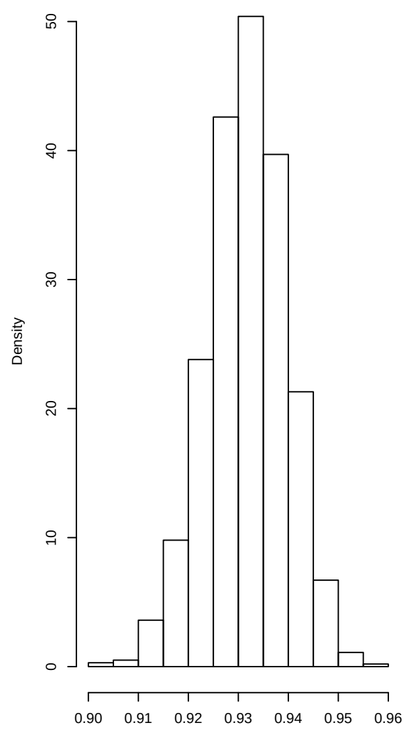
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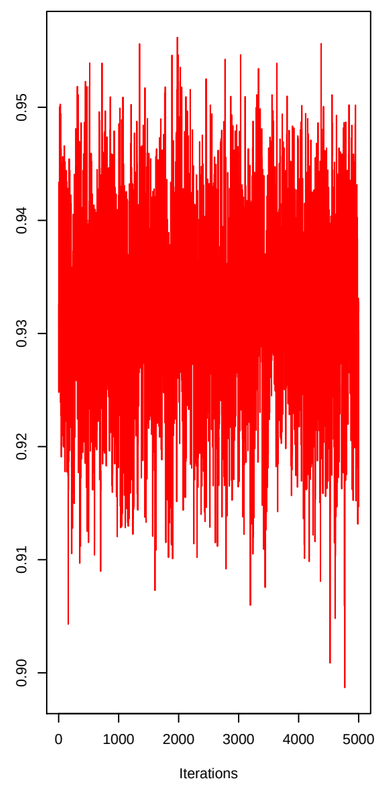
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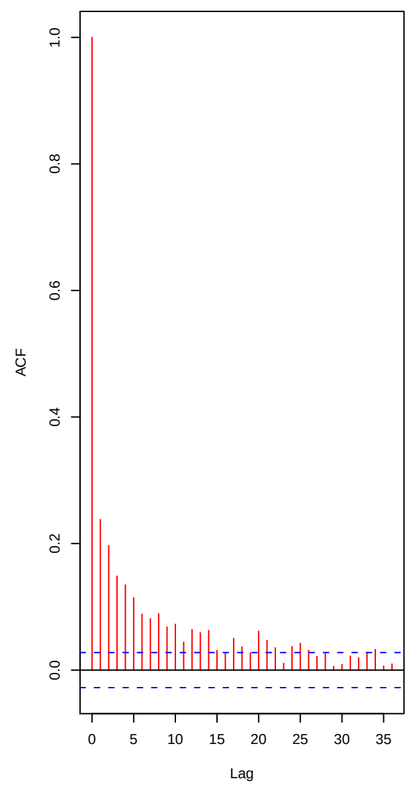
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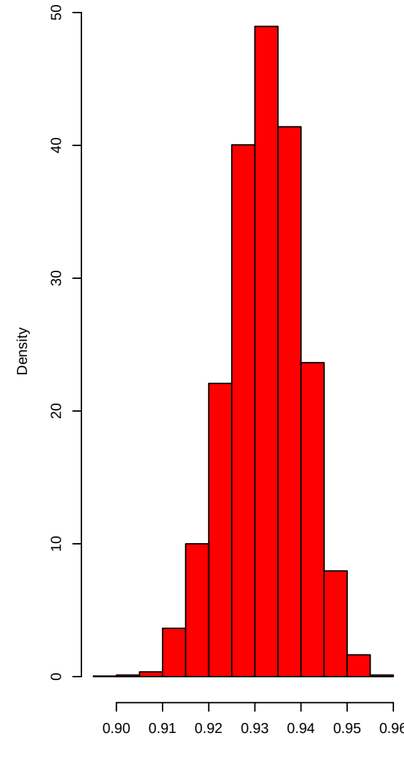
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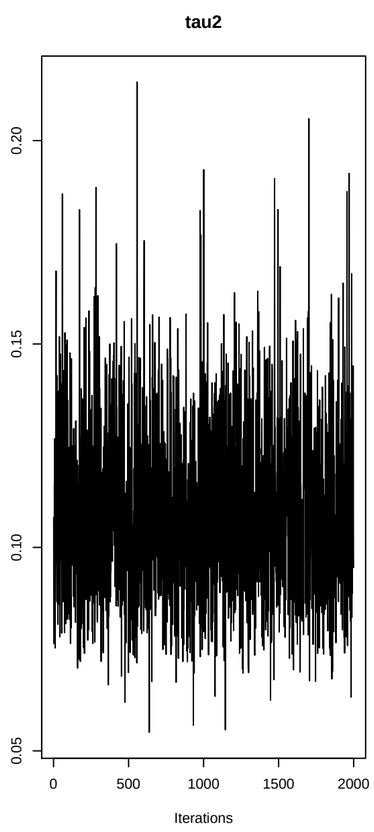
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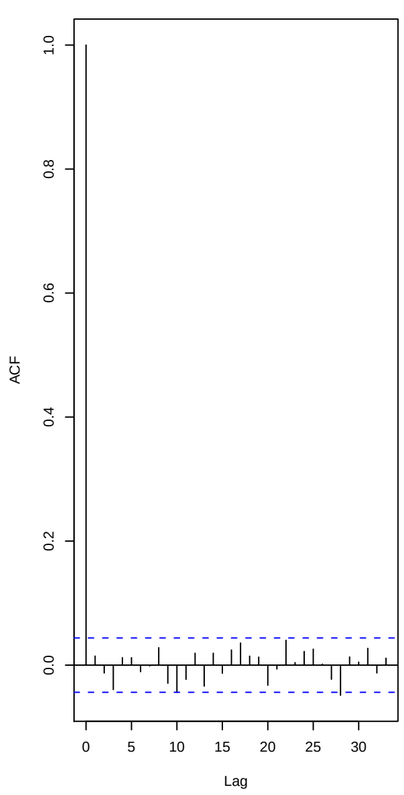
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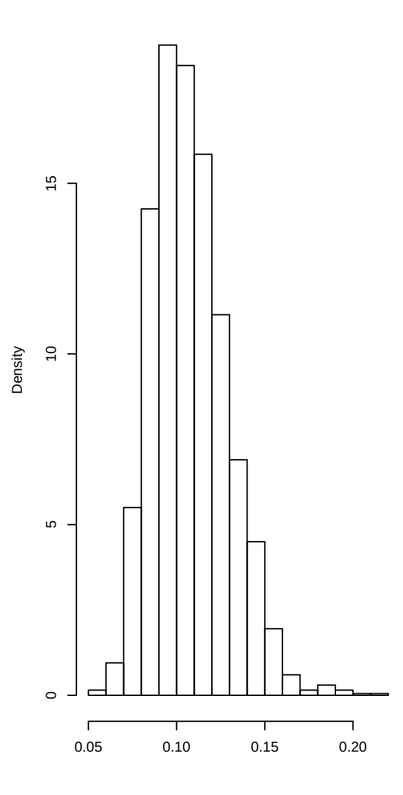
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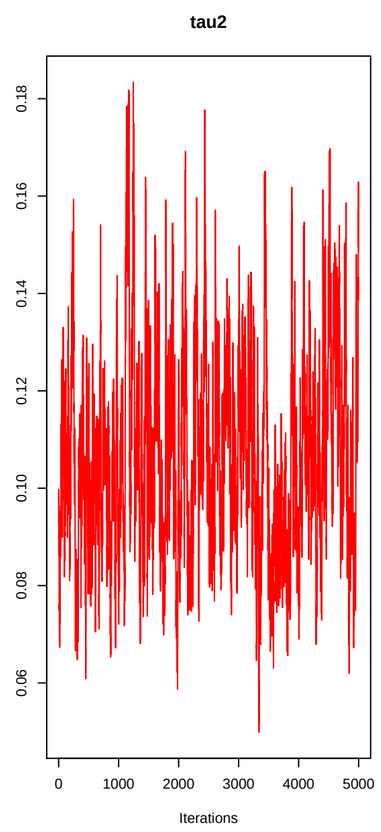
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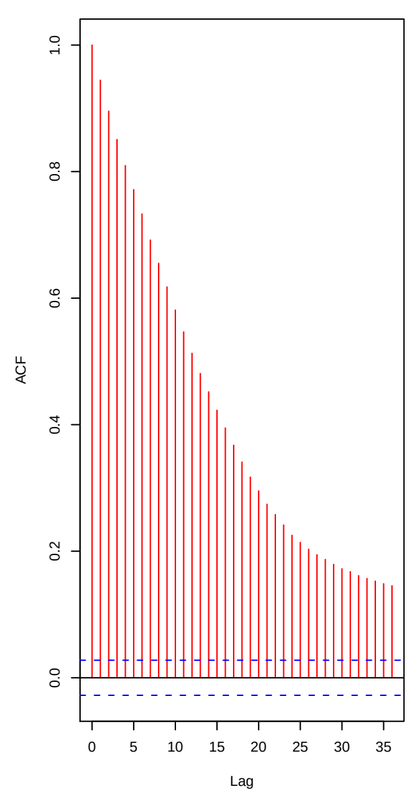
Iterations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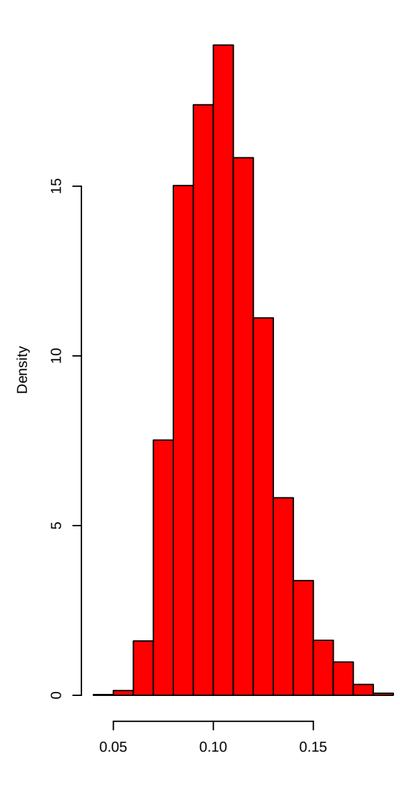
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LOG VOLATILITIES

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−10
−11
−12

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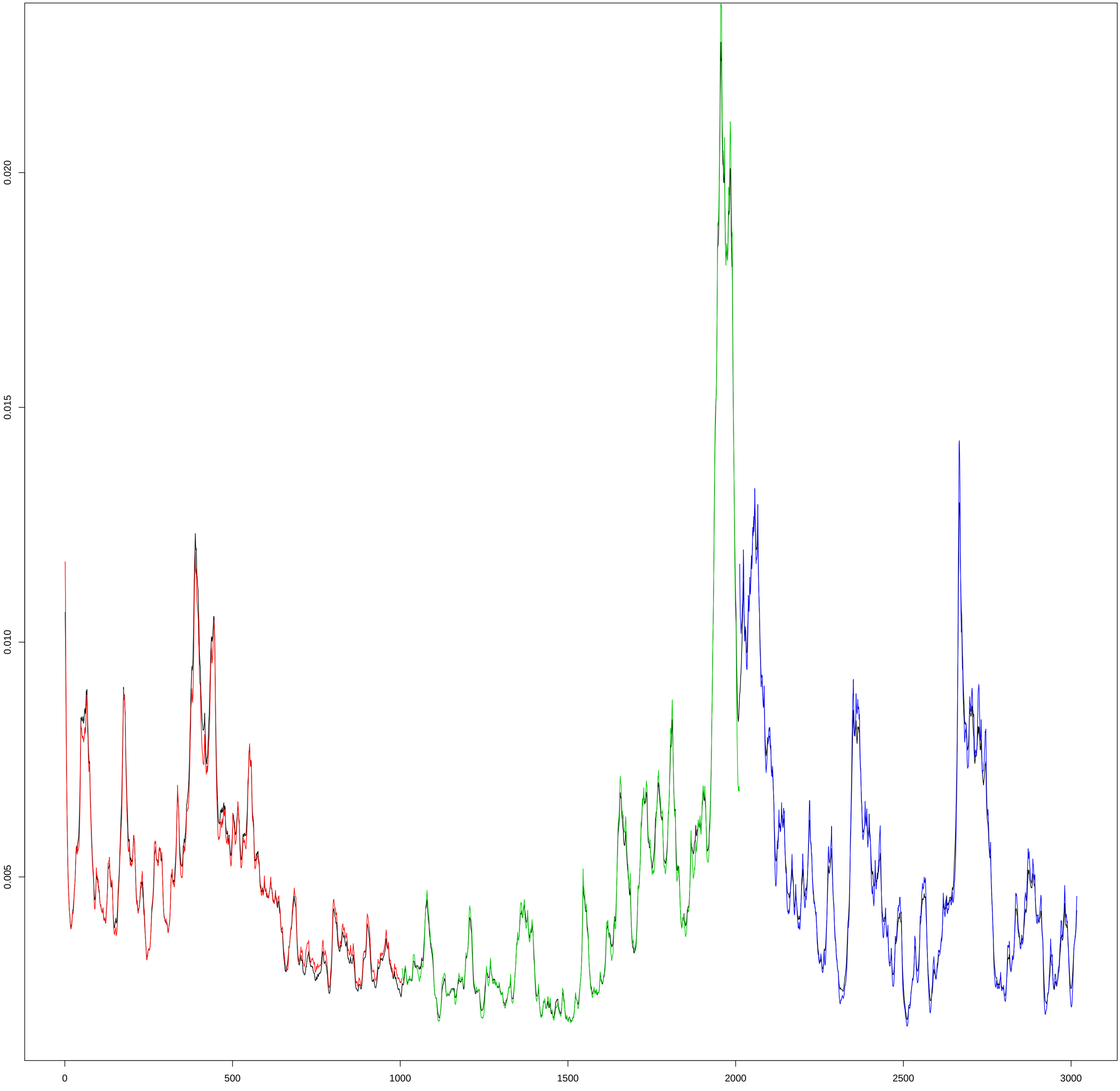
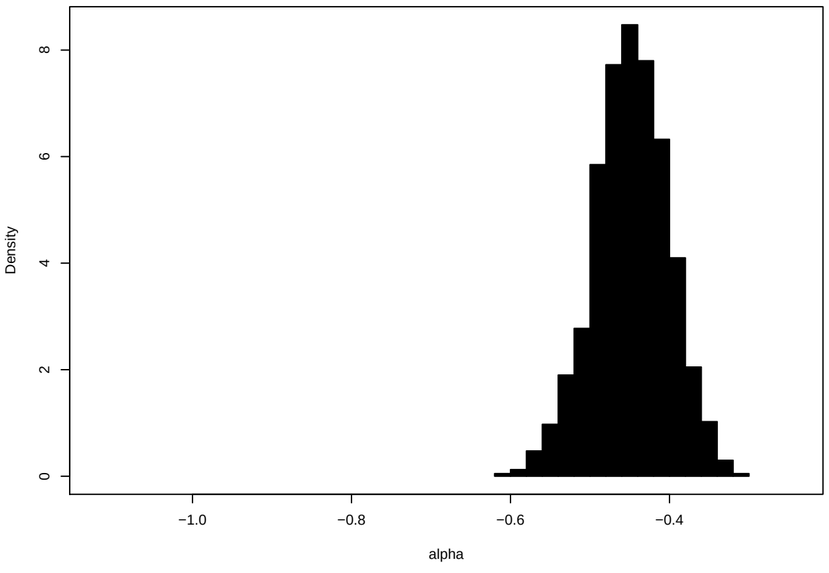
STANDARD DEVIATIONS




Density
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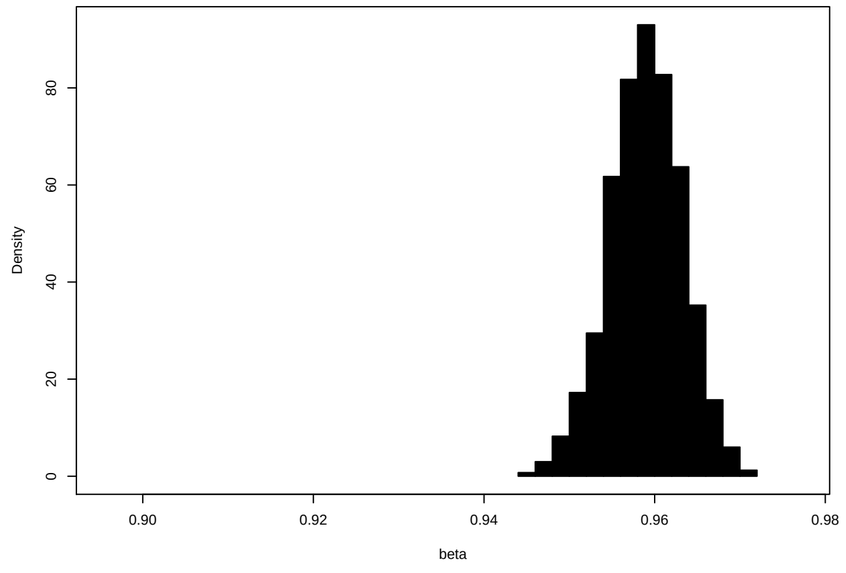
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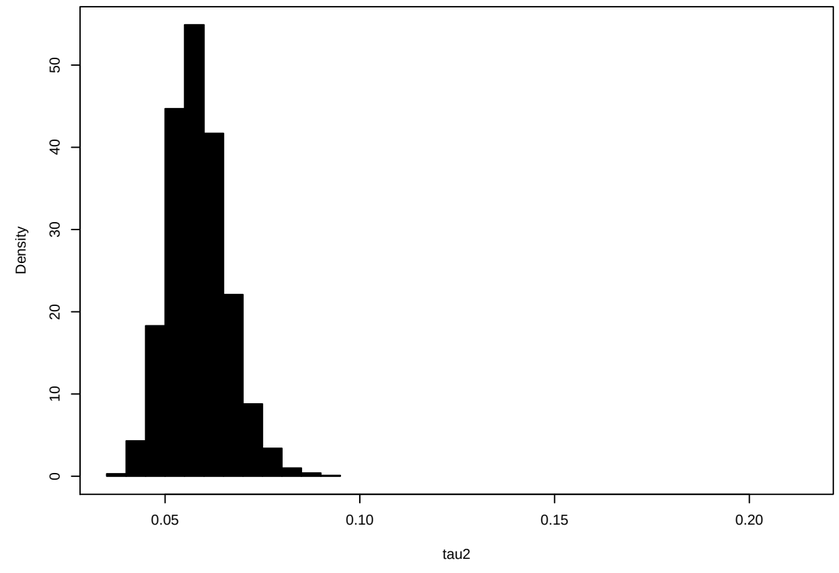
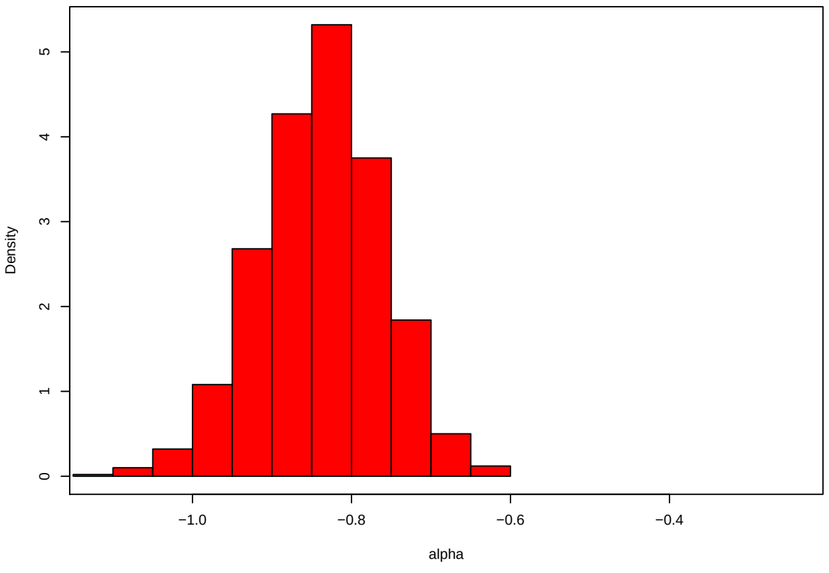
beta


Density
tau2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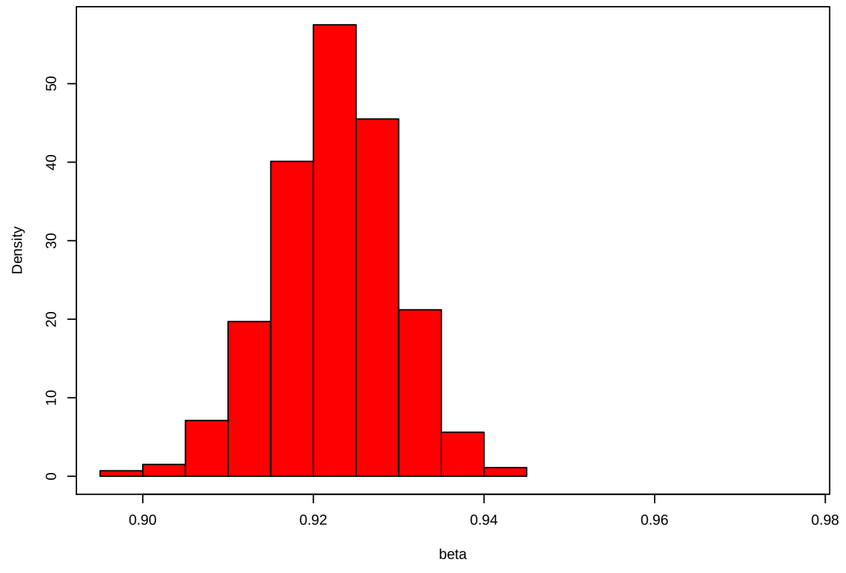
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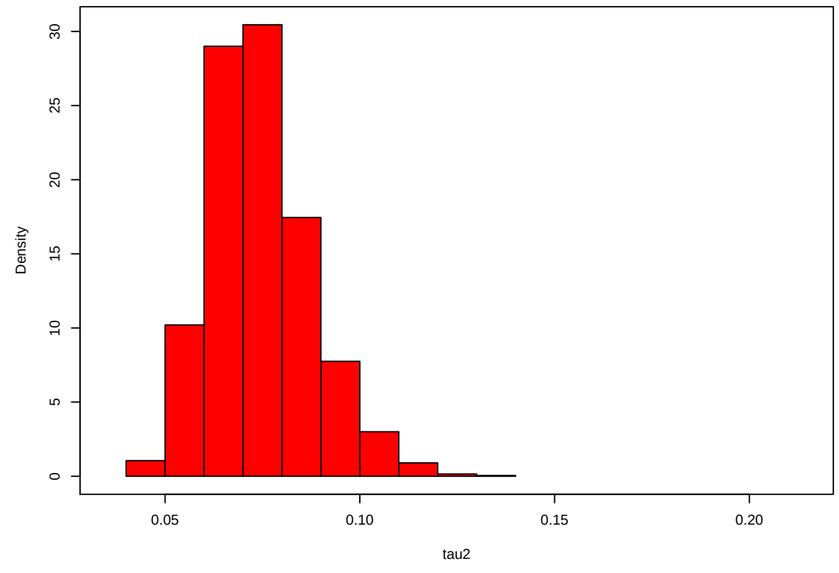
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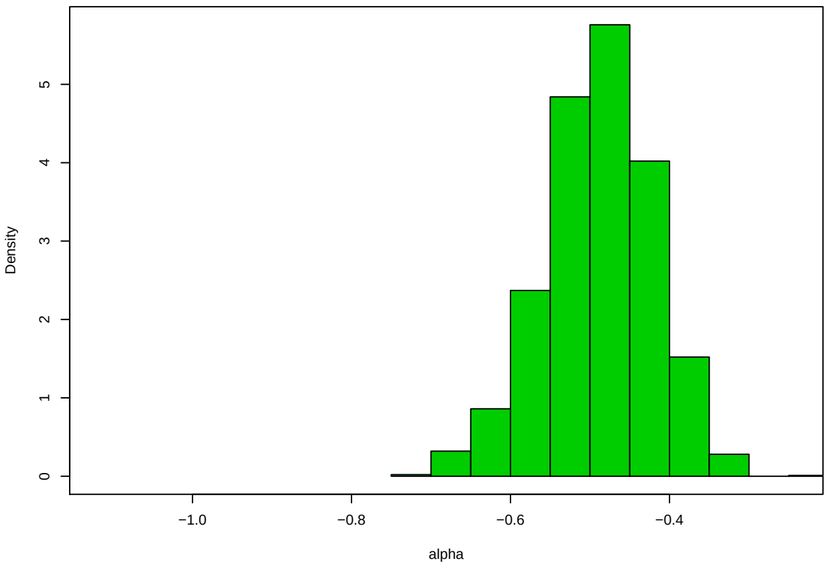
Density
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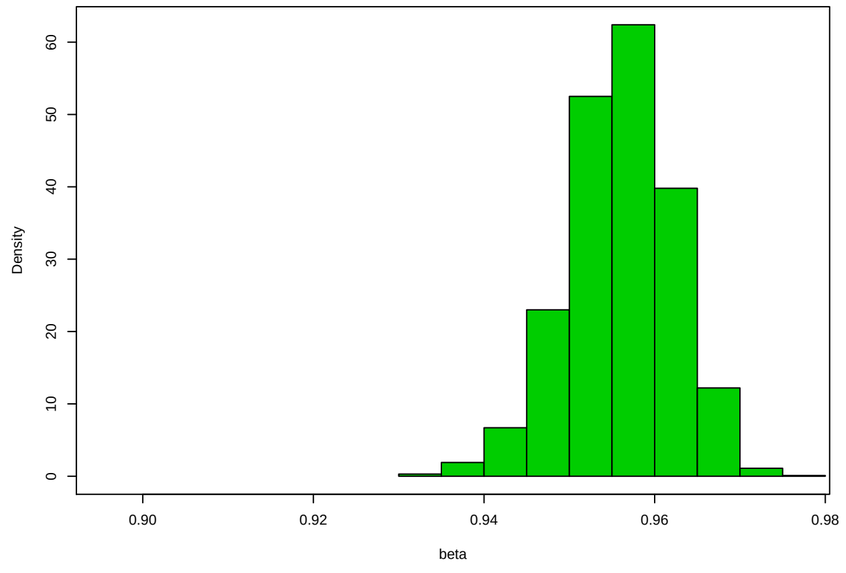
Density
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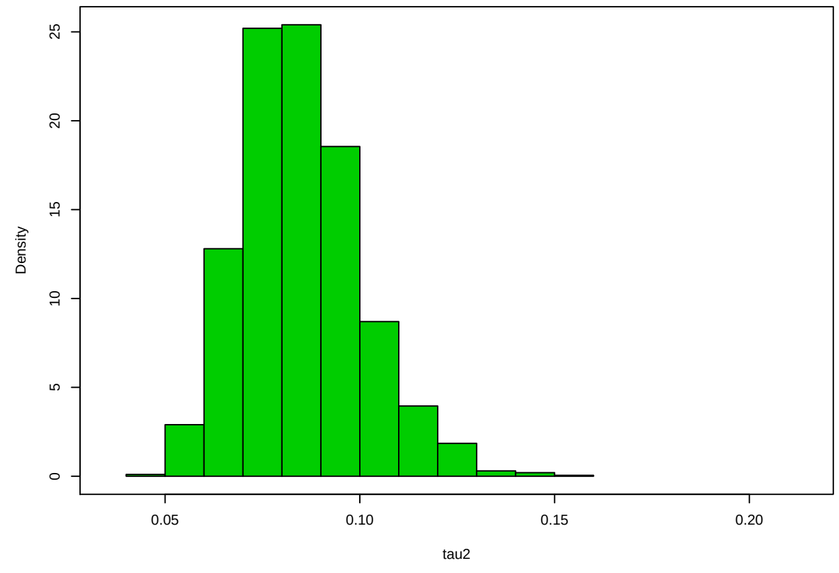
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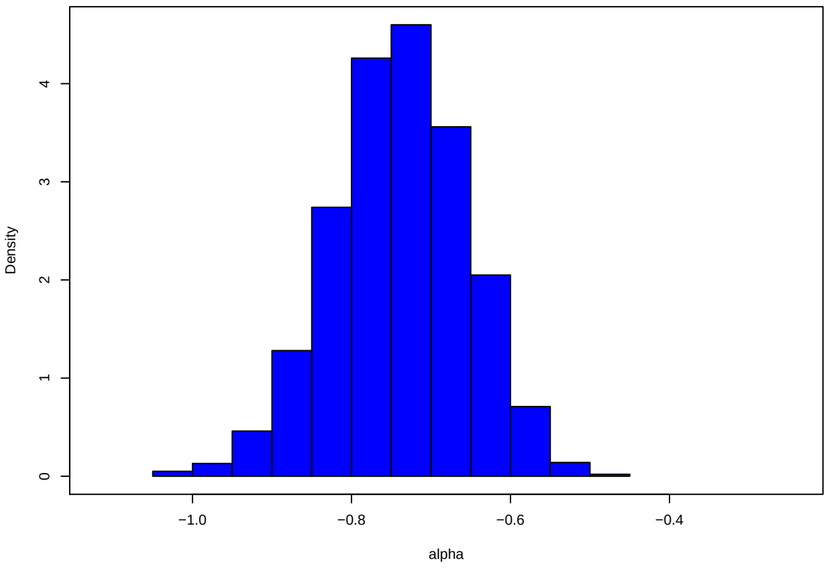
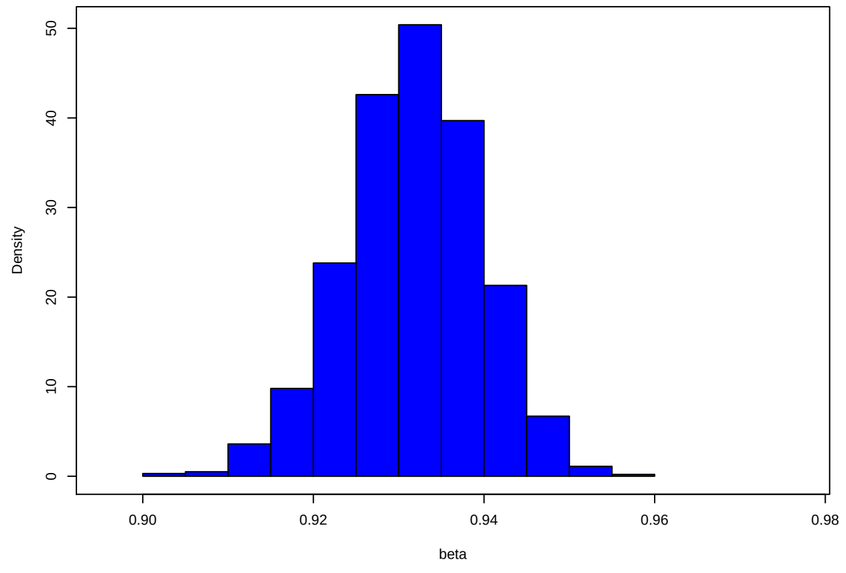
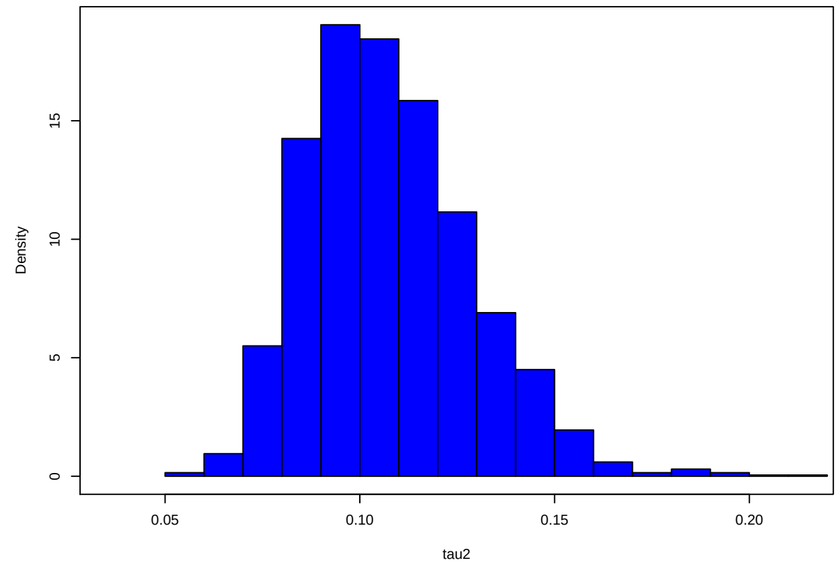
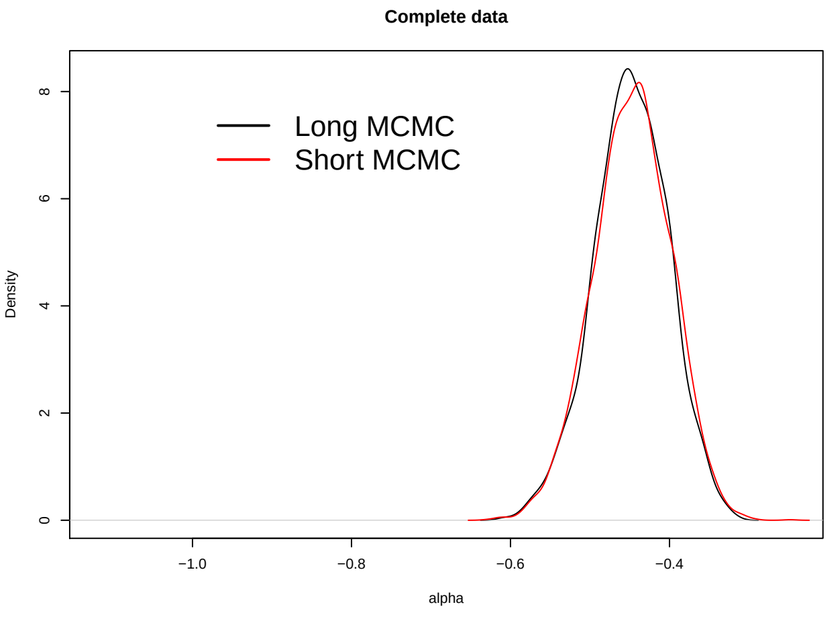
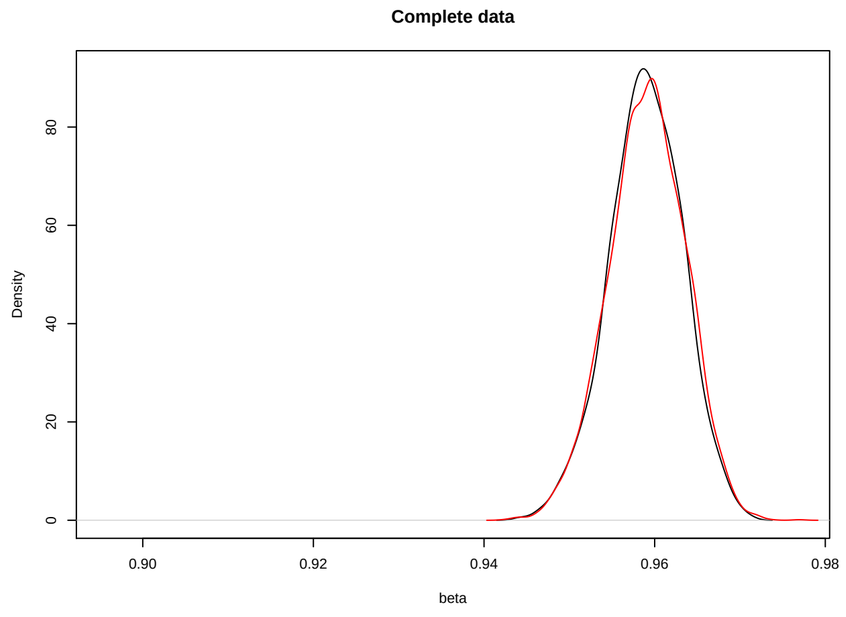
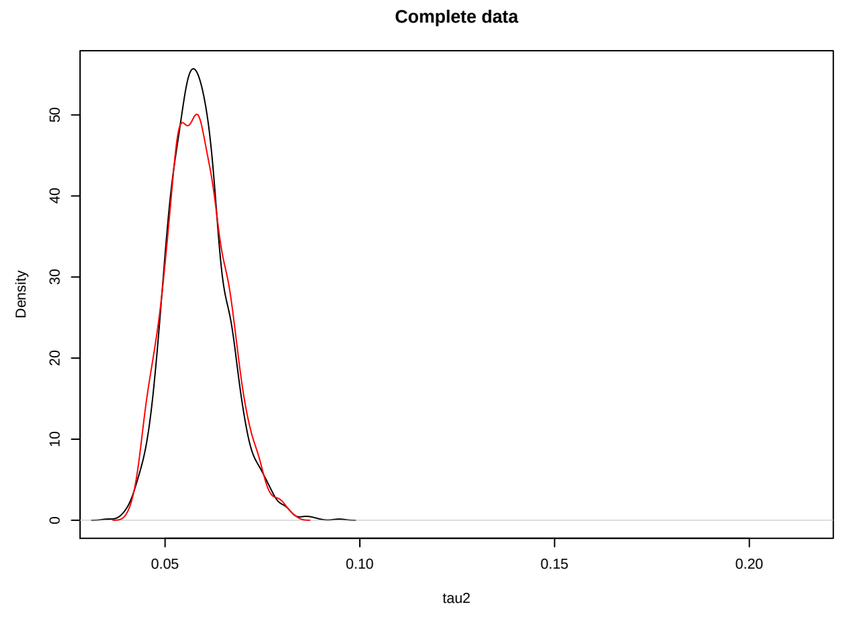

Density
alpha

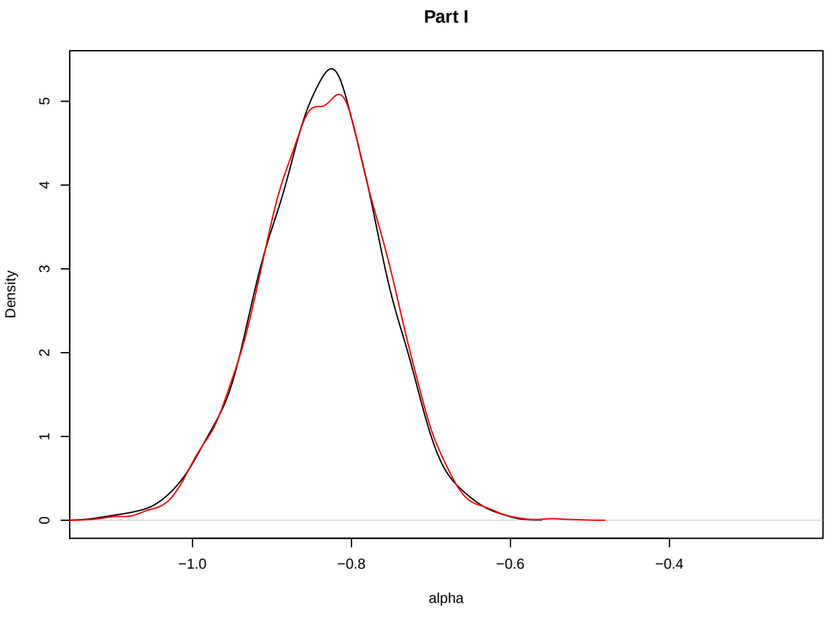

Density
beta

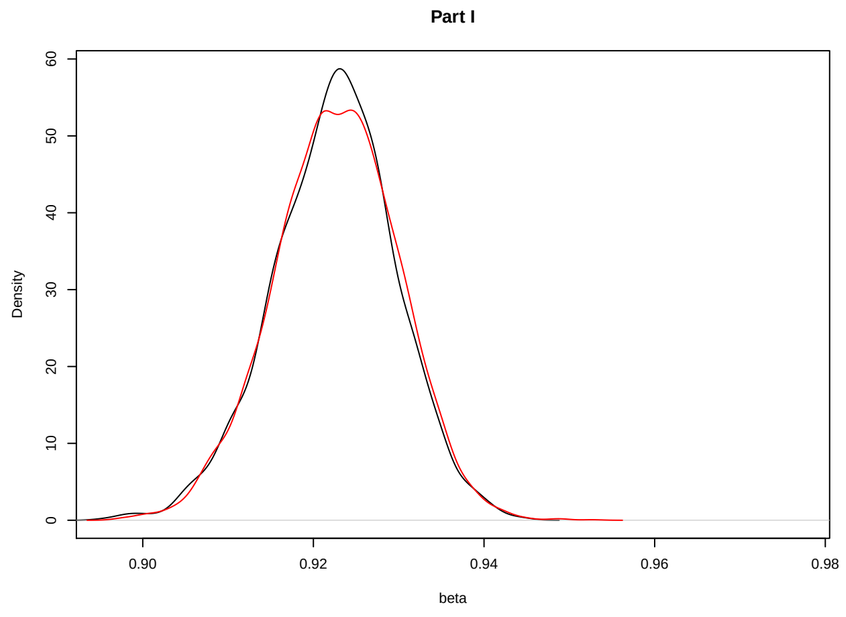

Density
tau2

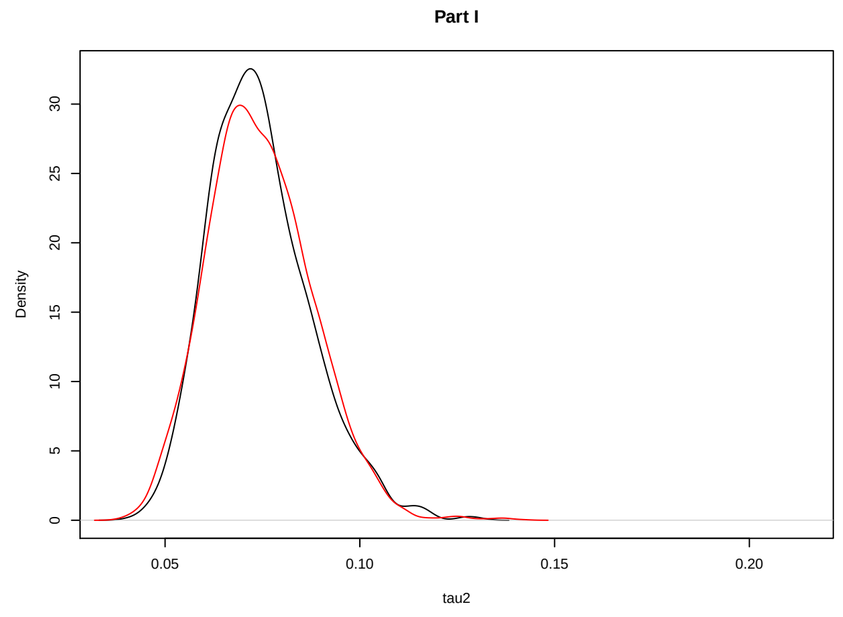

Complete data
Long MCMC
Short MCMC
Density
alpha

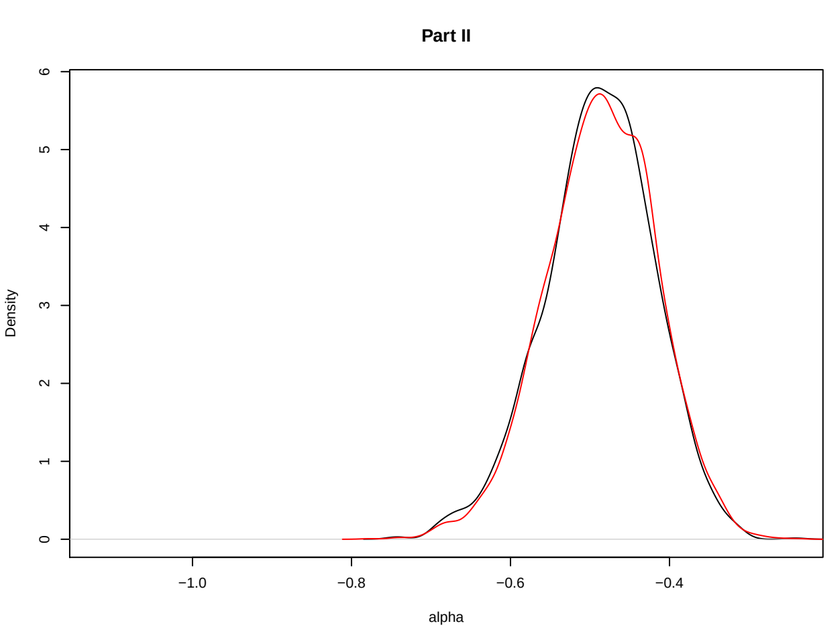

Complete data
Density
beta

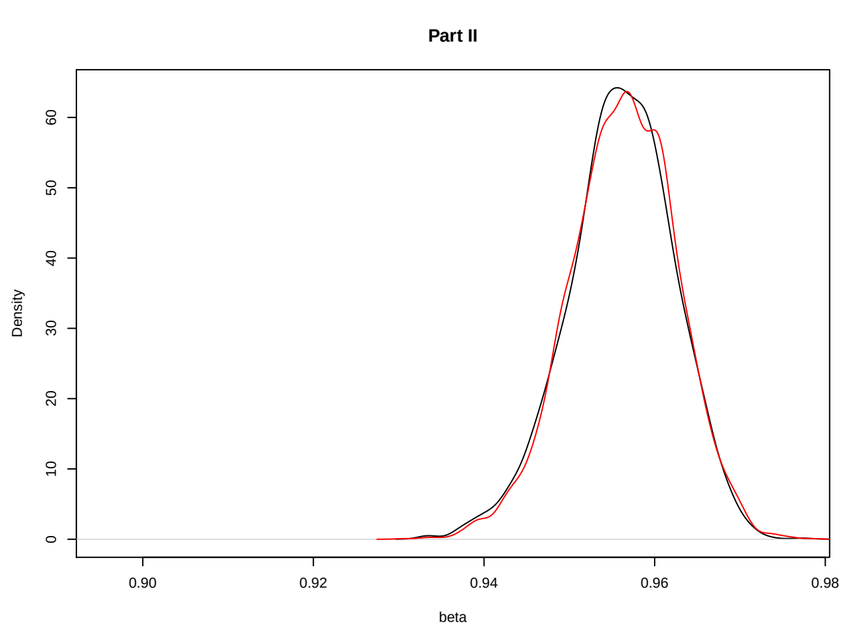

Complete data
Density
tau2


Part I
Density
alpha


Part I
Density
beta


Part I
Density
tau2


Part II
Density
alpha


Part II
Density
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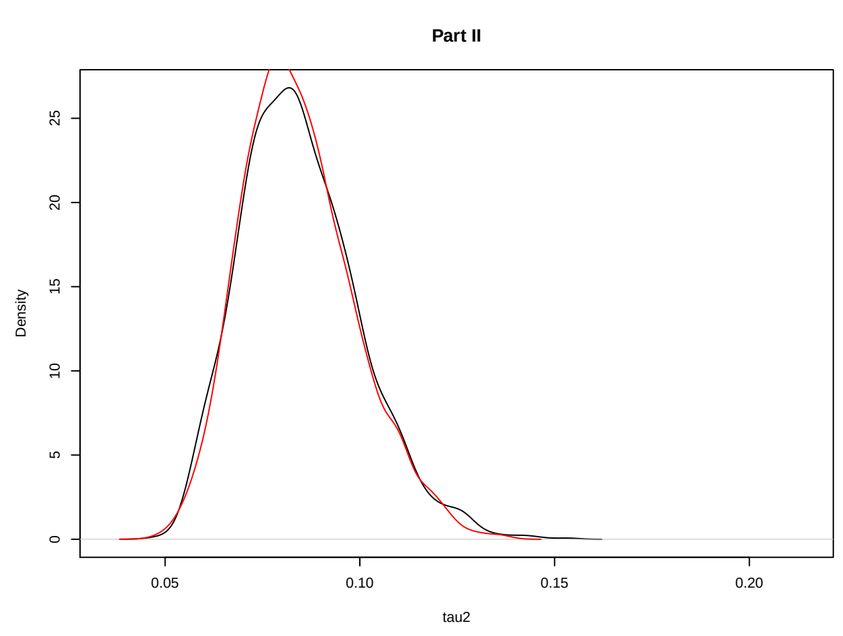
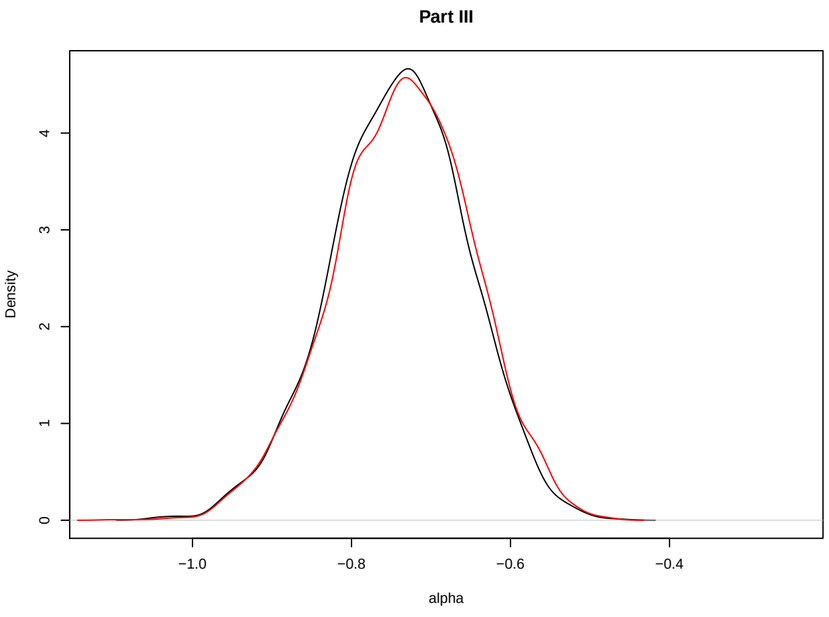
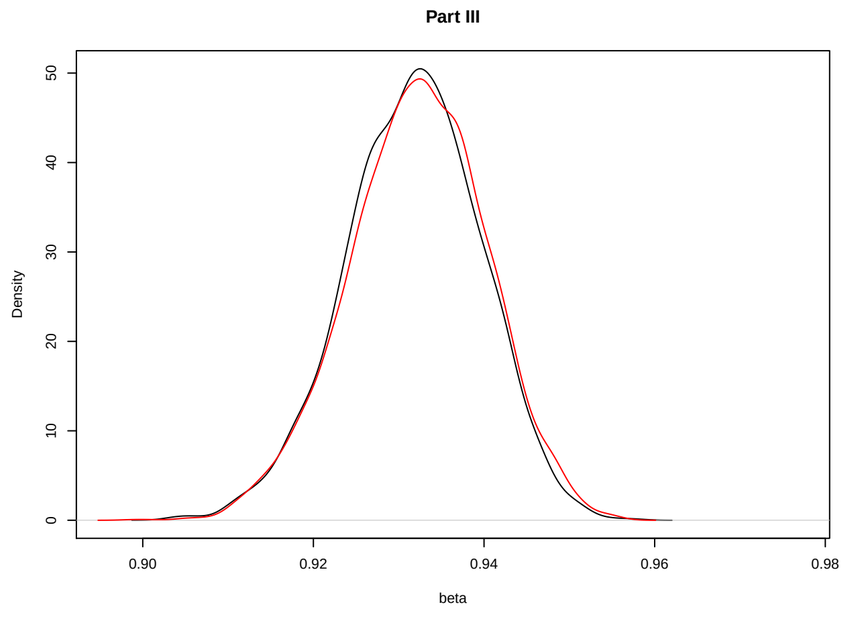
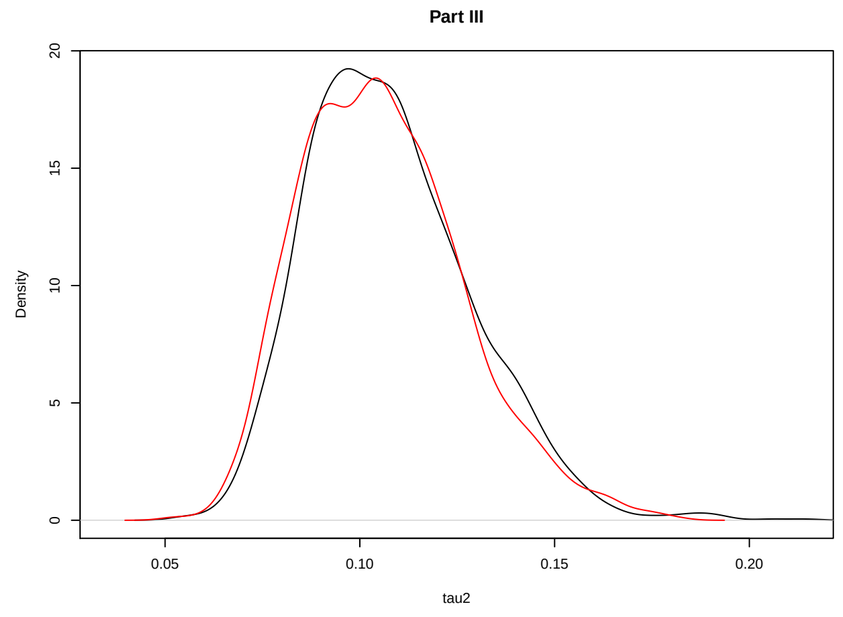

Part II
Density
tau2


Part III
Density
alpha


Part III
Density
beta


Part III
Density
tau2