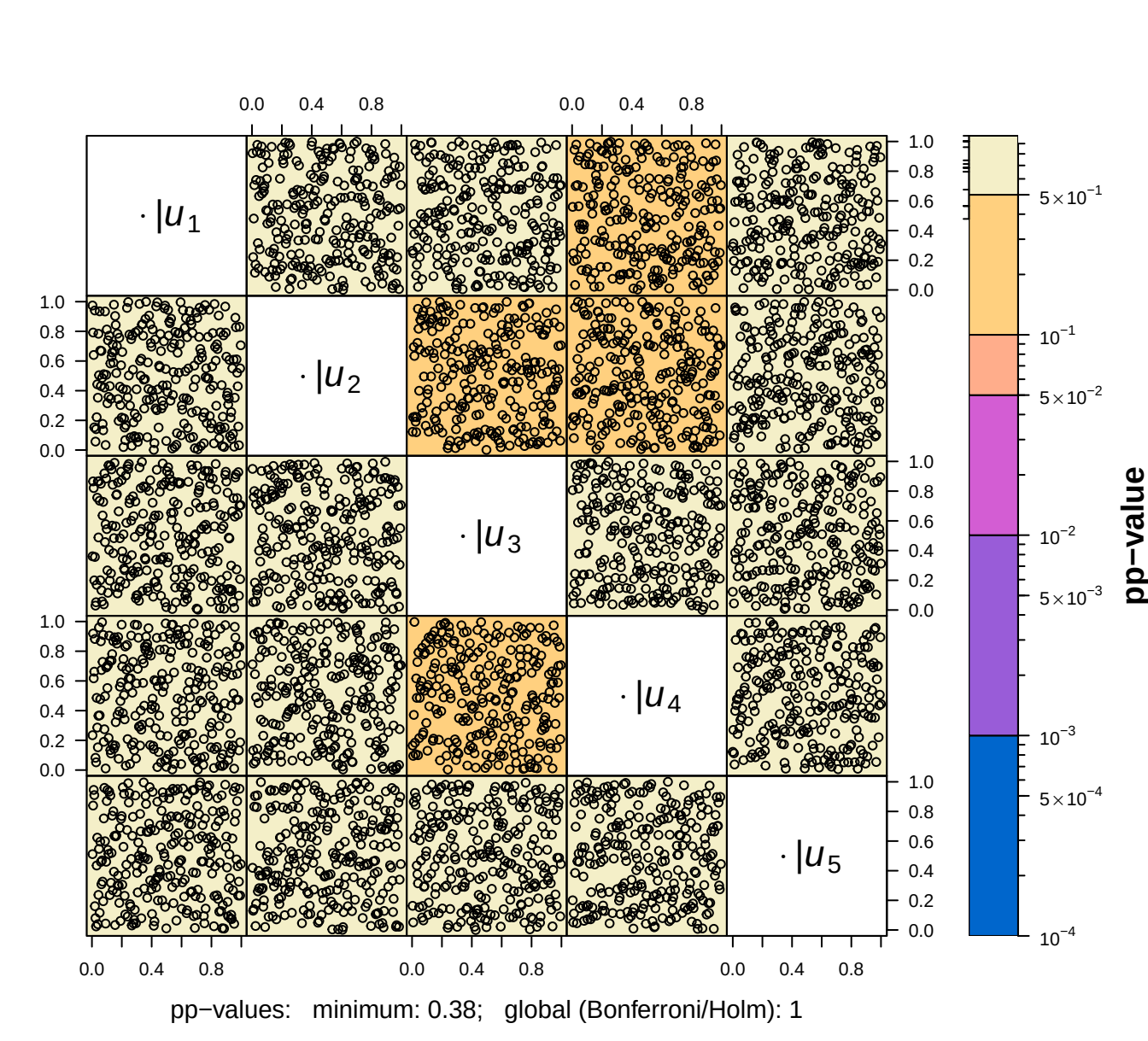
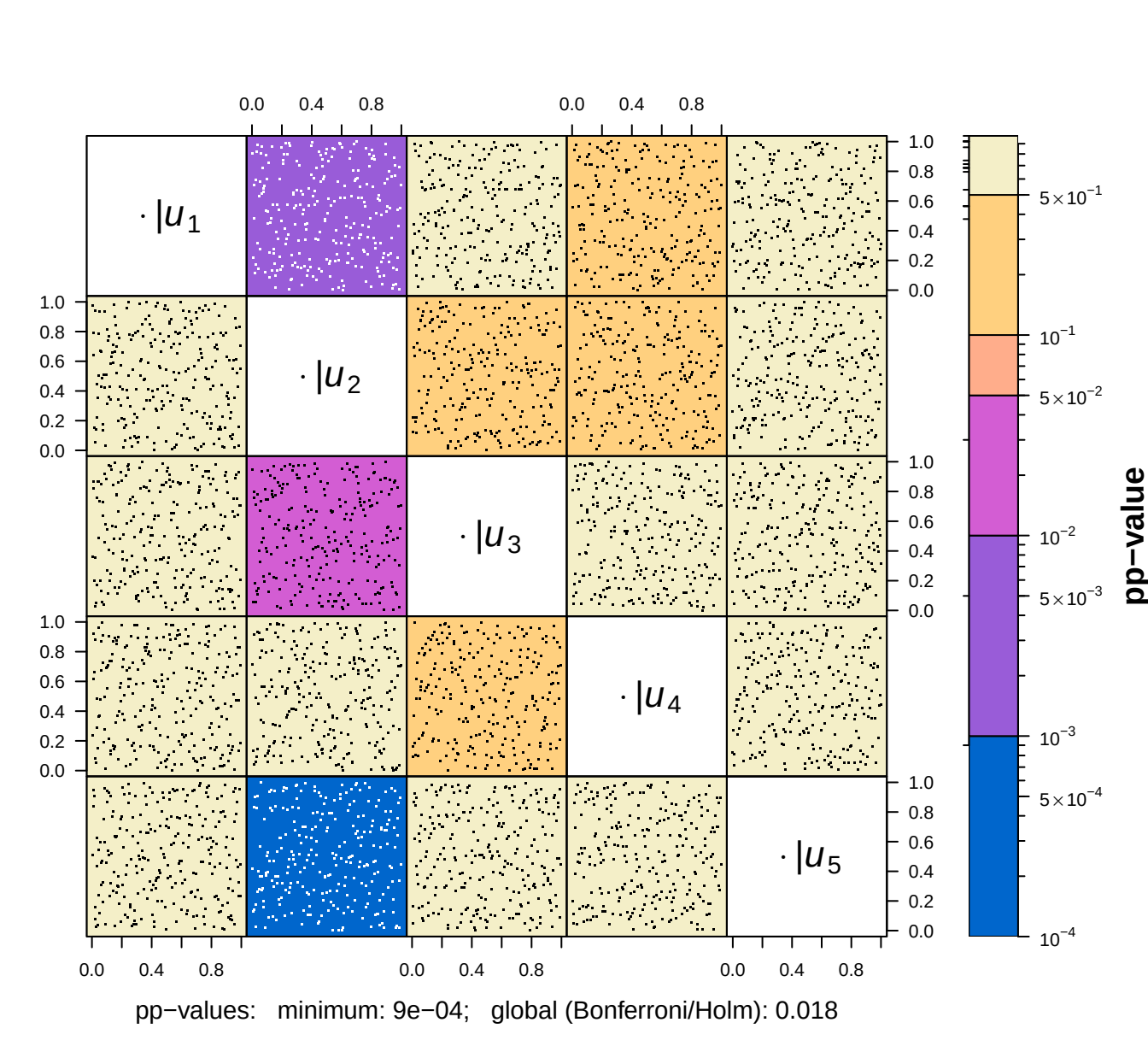
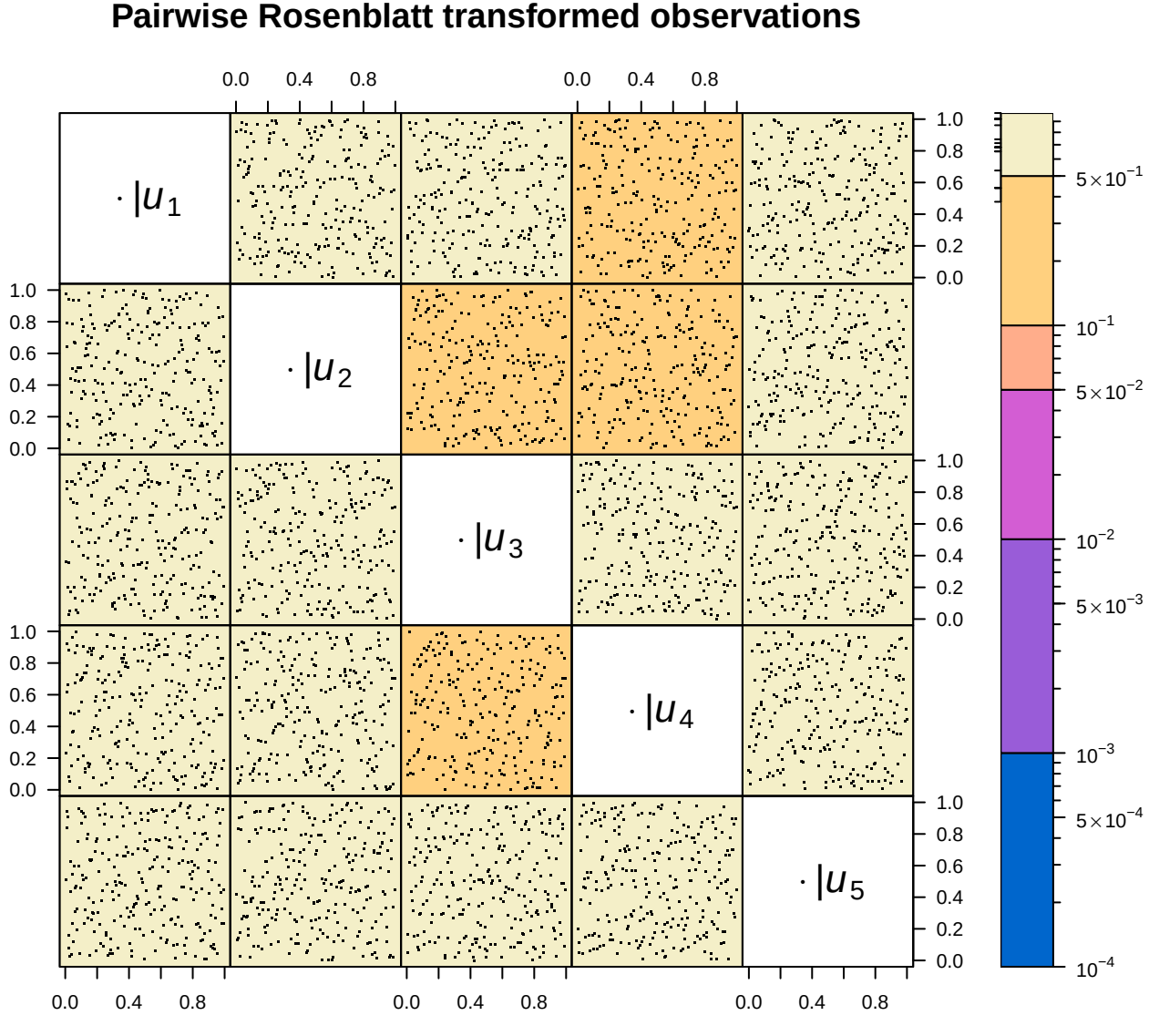
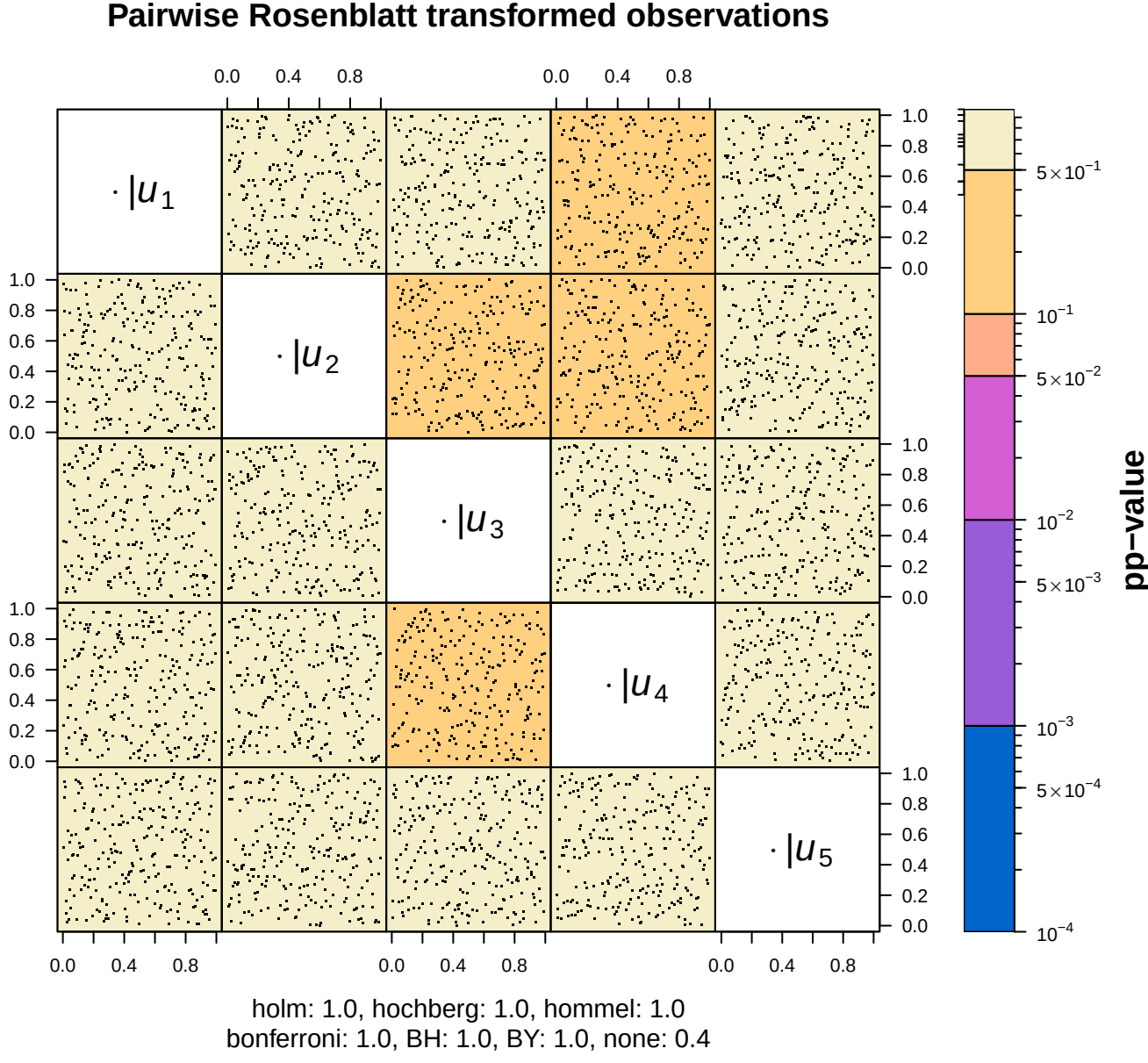


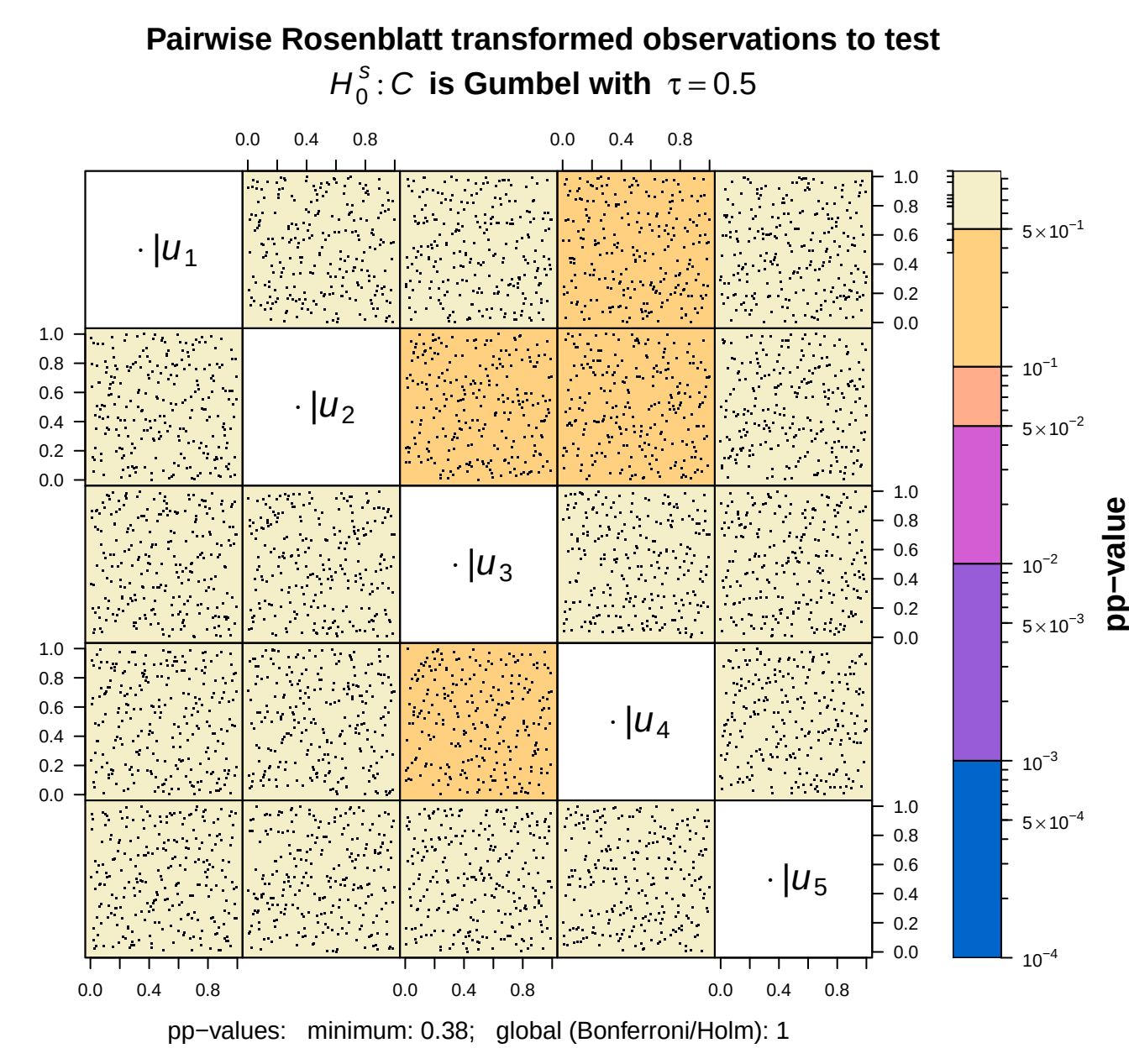
pp−values: minimum: 0.38; global (Bonferroni/Holm): 1

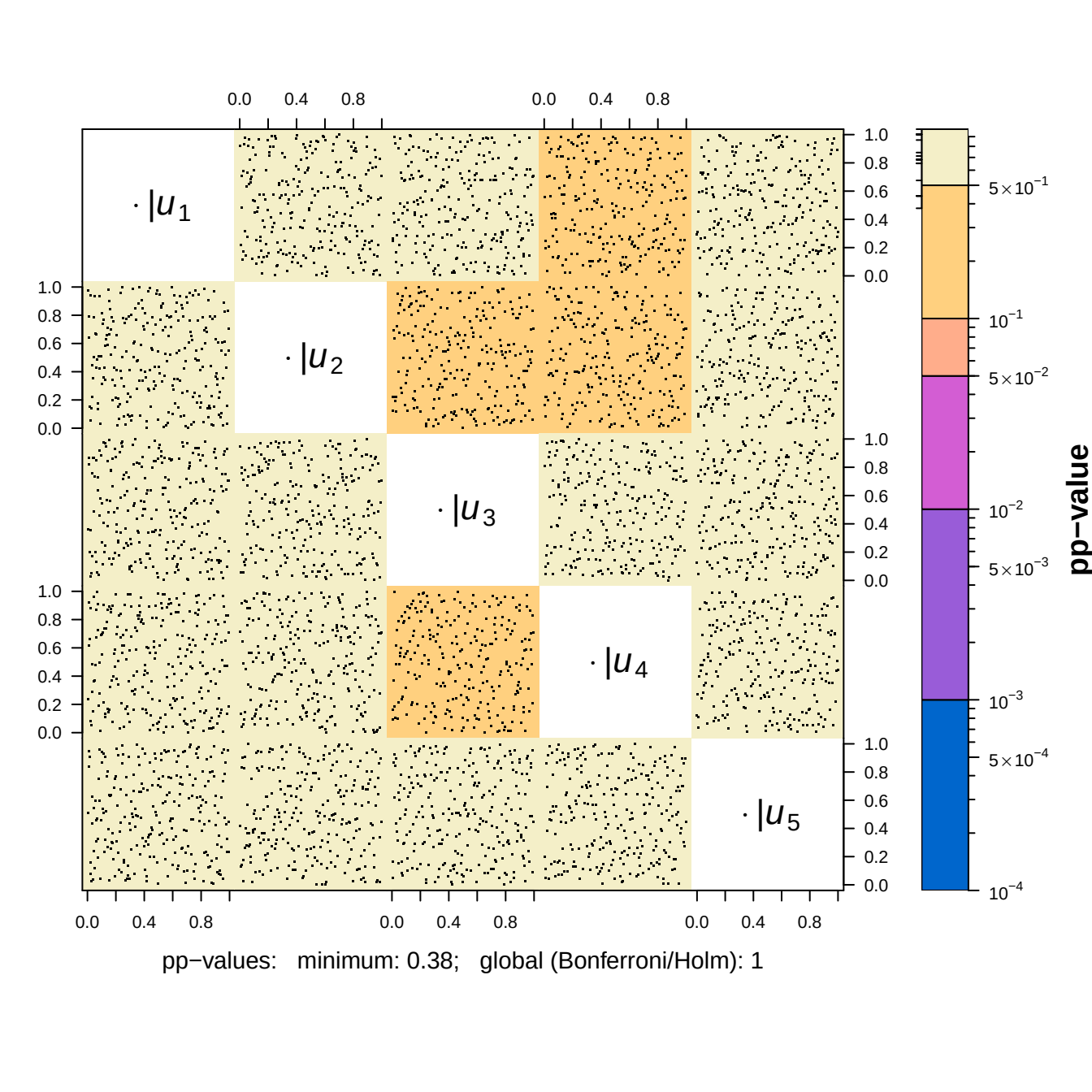


pp−values: minimum: 9e−04; global (Bonferroni/Holm): 0.018

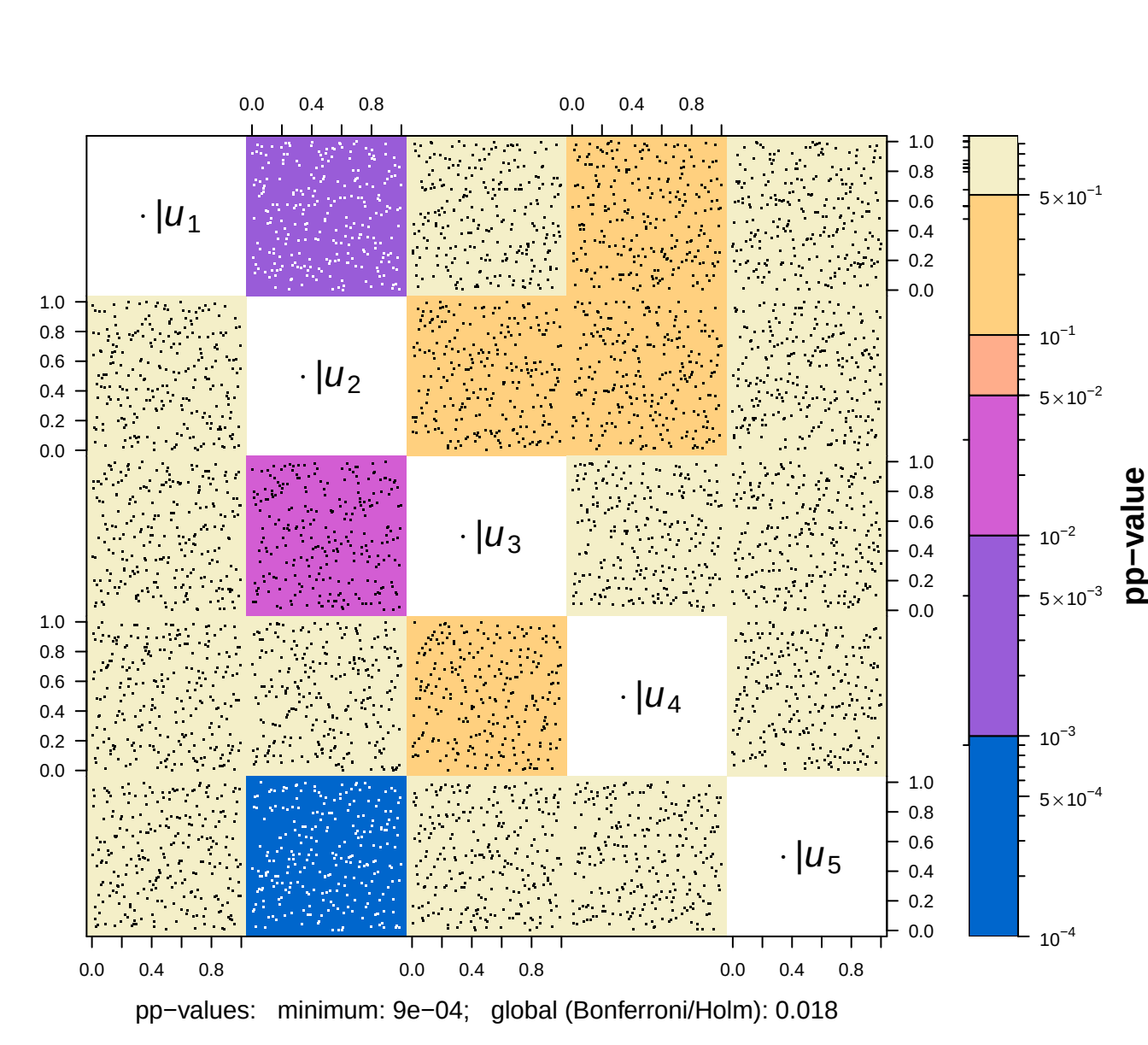

Pairwise Rosenblatt transformed observations
$\cdot|u_1$
$\cdot|u_2$
$\cdot|u_3$
$\cdot|u_4$
$\cdot|u_5$
0.0
0.4
0.8
1.0
0.8
0.6
0.4
0.2
0.0
pp−value
5×10^{-1}
10^{-1}
5×10^{-2}
10^{-2}
5×10^{-3}
10^{-3}
5×10^{-4}
10^{-4}

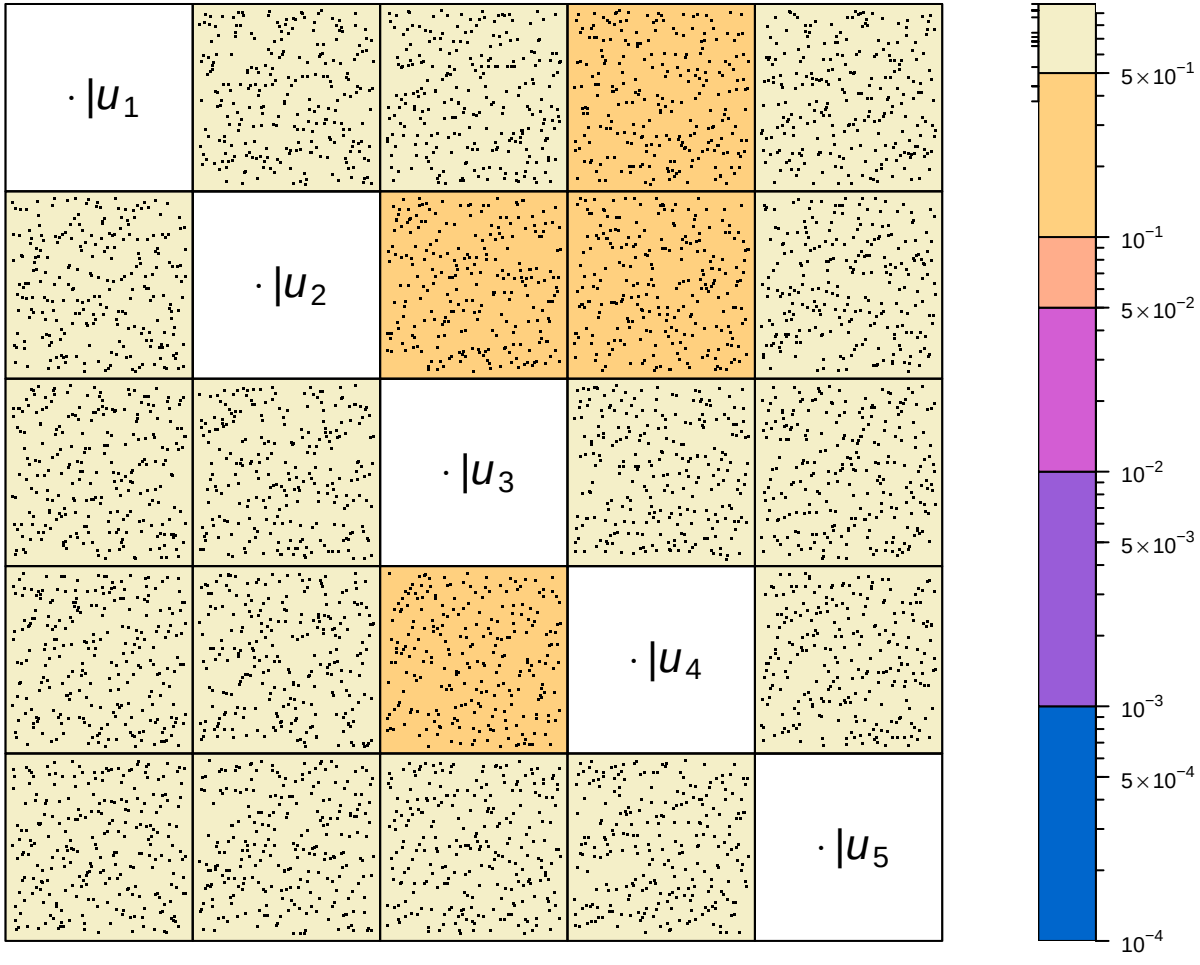

Pairwise Rosenblatt transformed observations
$\cdot|u_1$
$\cdot|u_2$
$\cdot|u_3$
$\cdot|u_4$
$\cdot|u_5$
0.0
0.4
0.8
1.0
0.8
0.6
0.4
0.2
0.0
pp−value
5×10^{-1}
10^{-1}
5×10^{-2}
10^{-2}
5×10^{-3}
10^{-3}
5×10^{-4}
10^{-4}
holm: 1.0, hochberg: 1.0, hommel: 1.0
bonferroni: 1.0, BH: 1.0, BY: 1.0, none: 0.4


Pairwise Rosenblatt transformed observations to test
$H_0^s : C$ is Gumbel with $\tau = 0.5$
$\cdot | u_1$
$\cdot | u_2$
$\cdot | u_3$
$\cdot | u_4$
$\cdot | u_5$
0.0
0.4
0.8
1.0
0.8
0.6
0.4
0.2
0.0
pp−value
5×10^{-1}
10^{-1}
5×10^{-2}
10^{-2}
5×10^{-3}
10^{-3}
5×10^{-4}
10^{-4}
pp−values: minimum: 0.38; global (Bonferroni/Holm): 1

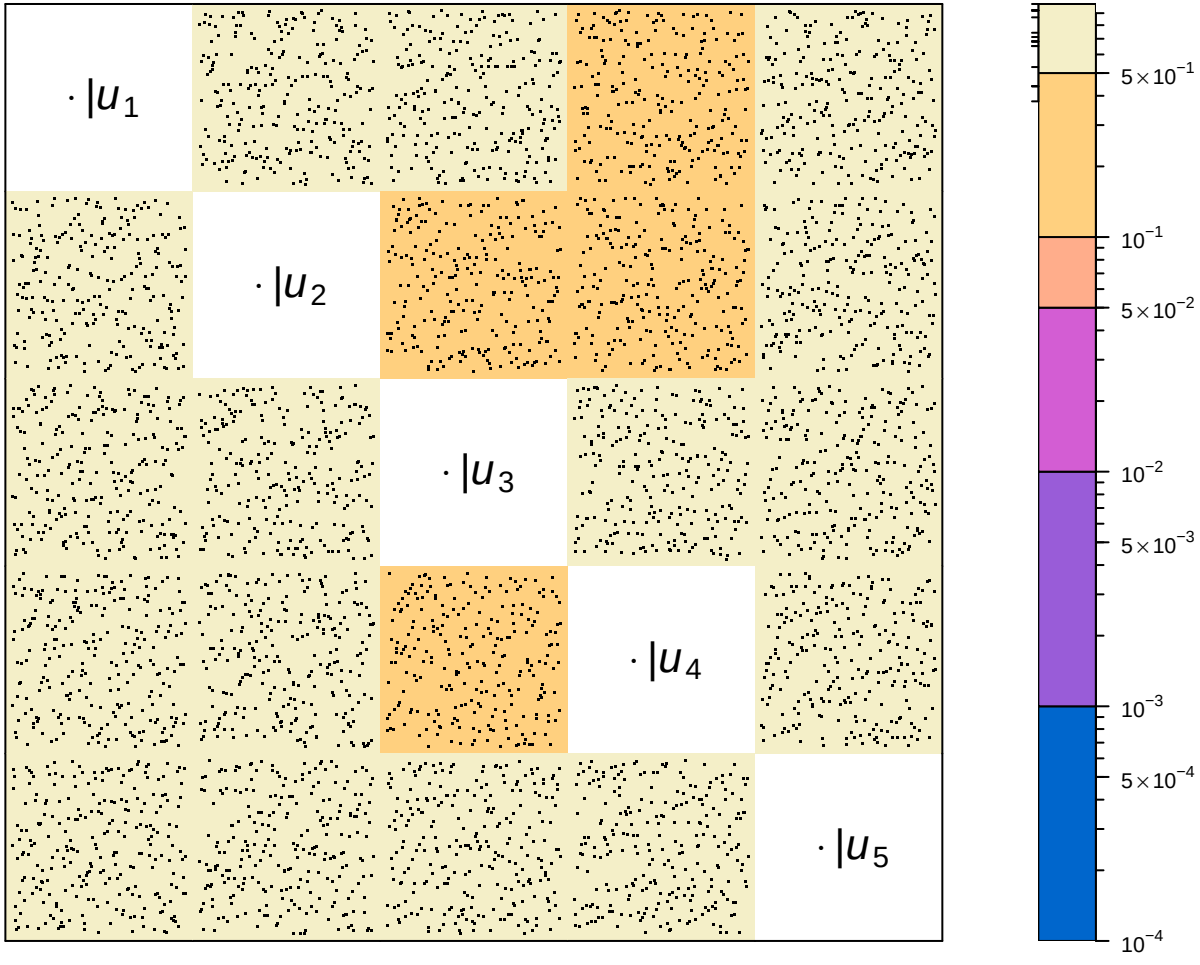


pp−values: minimum: 0.38; global (Bonferroni/Holm): 1

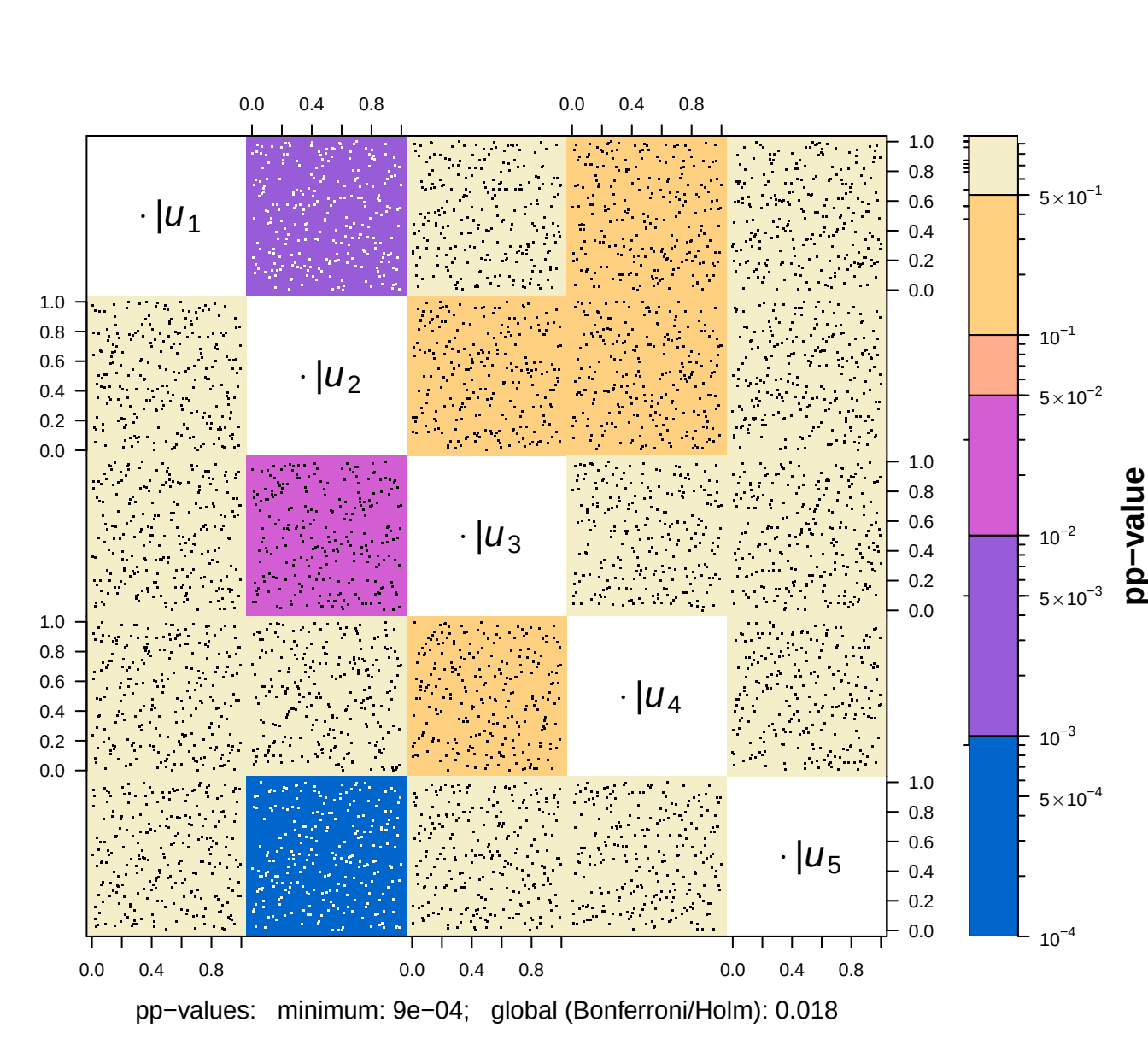

$\cdot|u_1$
$\cdot|u_2$
$\cdot|u_3$
$\cdot|u_4$
$\cdot|u_5$
0.0
0.4
0.8
1.0
0.8
0.6
0.4
0.2
0.0
pp−value
5×10^{-1}
10^{-1}
5×10^{-2}
10^{-2}
5×10^{-3}
10^{-3}
5×10^{-4}
10^{-4}
pp−values: minimum: 9e−04; global (Bonferroni/Holm): 0.018

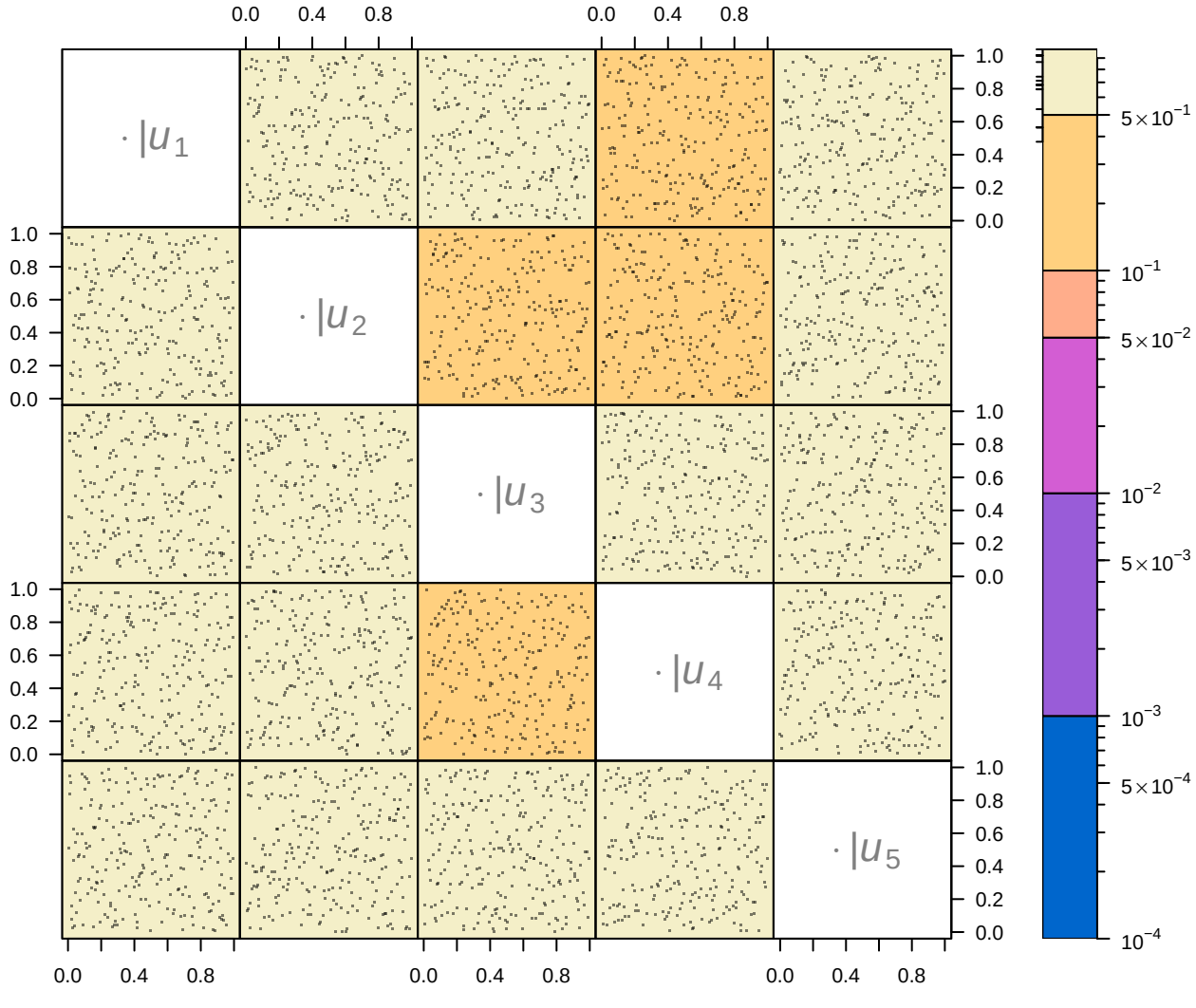


pp−values: minimum: 0.38; global (Bonferroni/Holm): 1

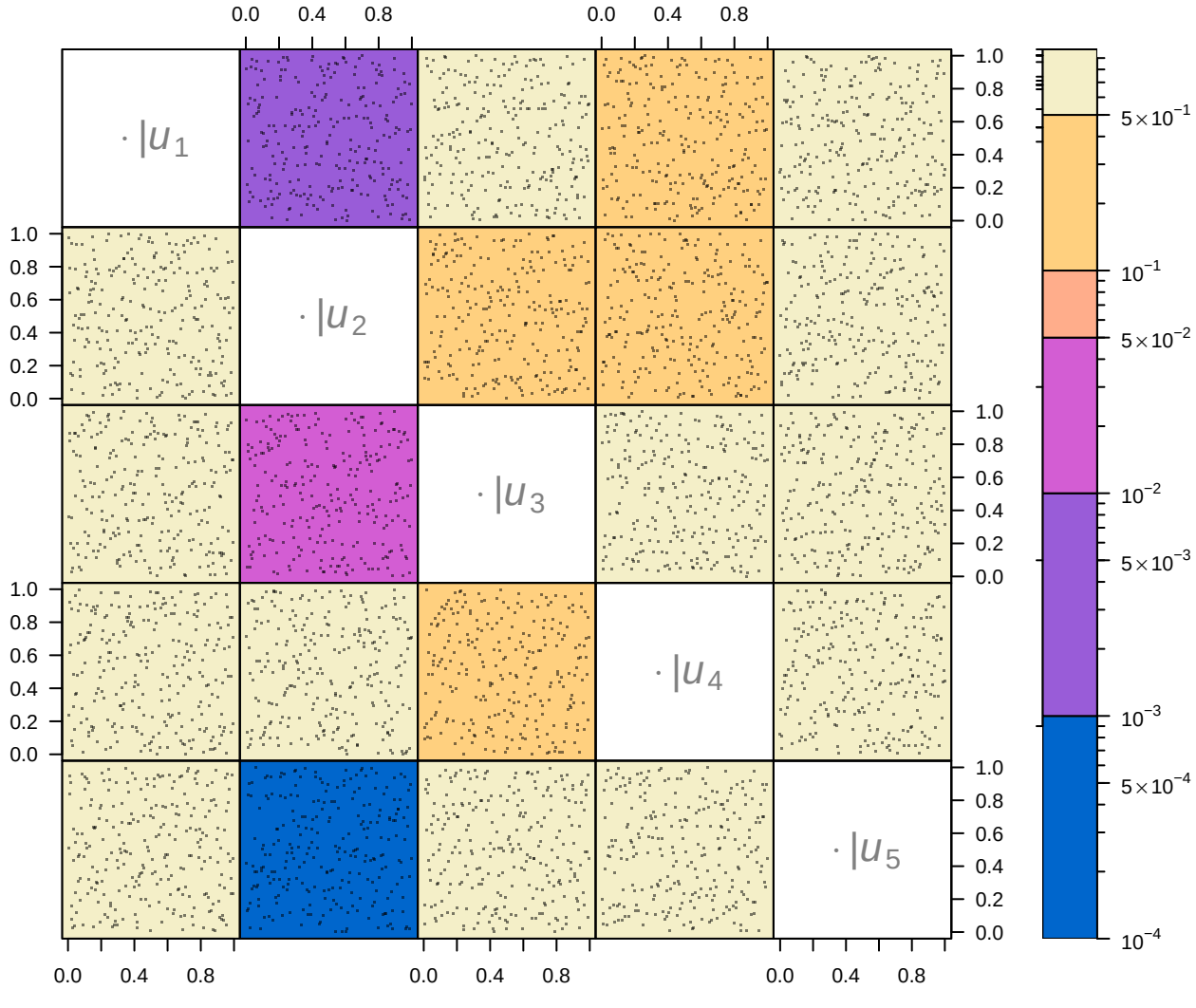


pp−values: minimum: 0.38; global (Bonferroni/Holm): 1

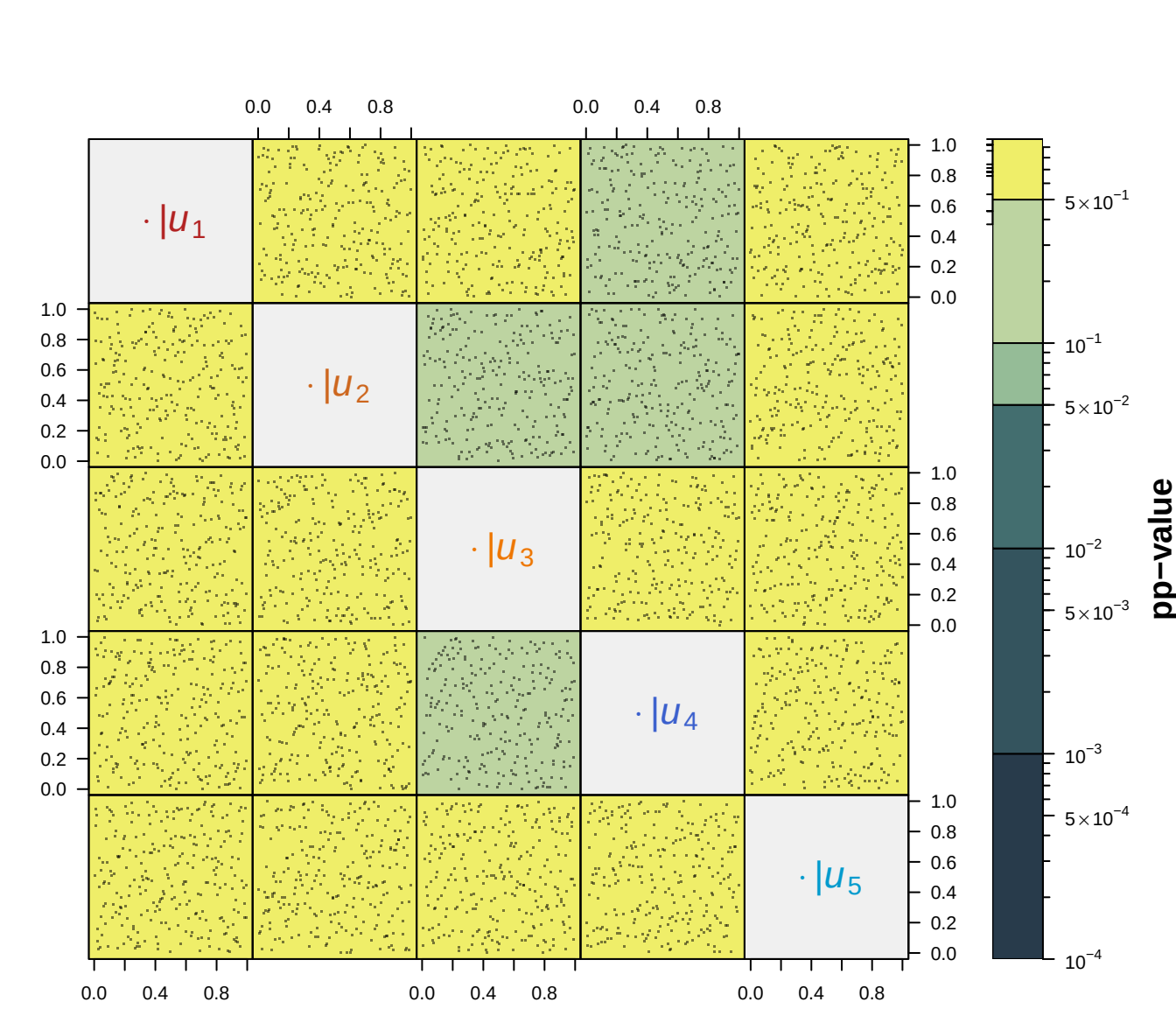

$\cdot|u_1$
$\cdot|u_2$
$\cdot|u_3$
$\cdot|u_4$
$\cdot|u_5$
0.0
0.4
0.8
1.0
0.8
0.6
0.4
0.2
0.0
pp−value
5×10^{-1}
10^{-1}
5×10^{-2}
10^{-2}
5×10^{-3}
10^{-3}
5×10^{-4}
10^{-4}
pp−values: minimum: 9e−04; global (Bonferroni/Holm): 0.018



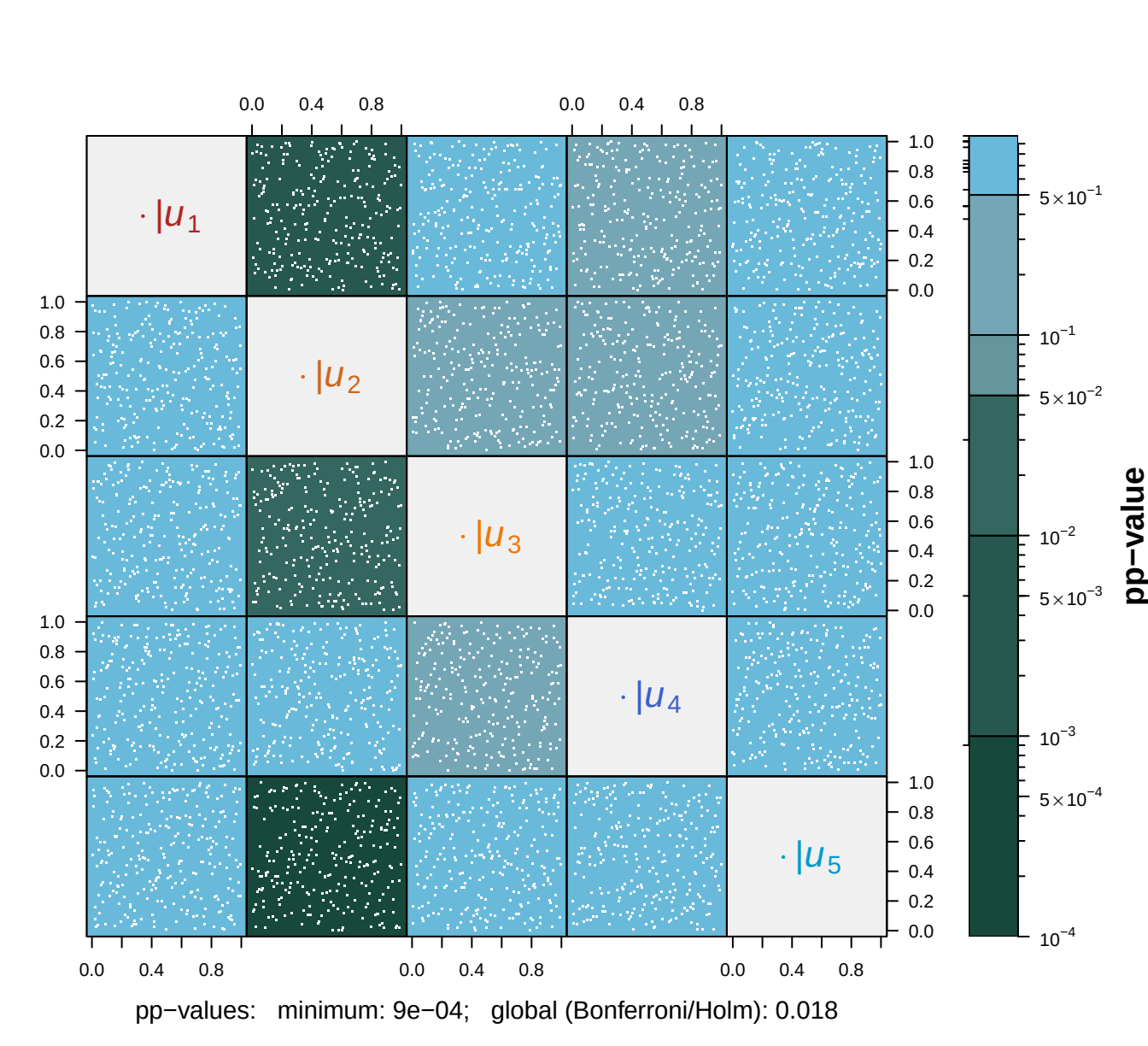
pp−values: minimum: 0.38; global (Bonferroni/Holm): 1



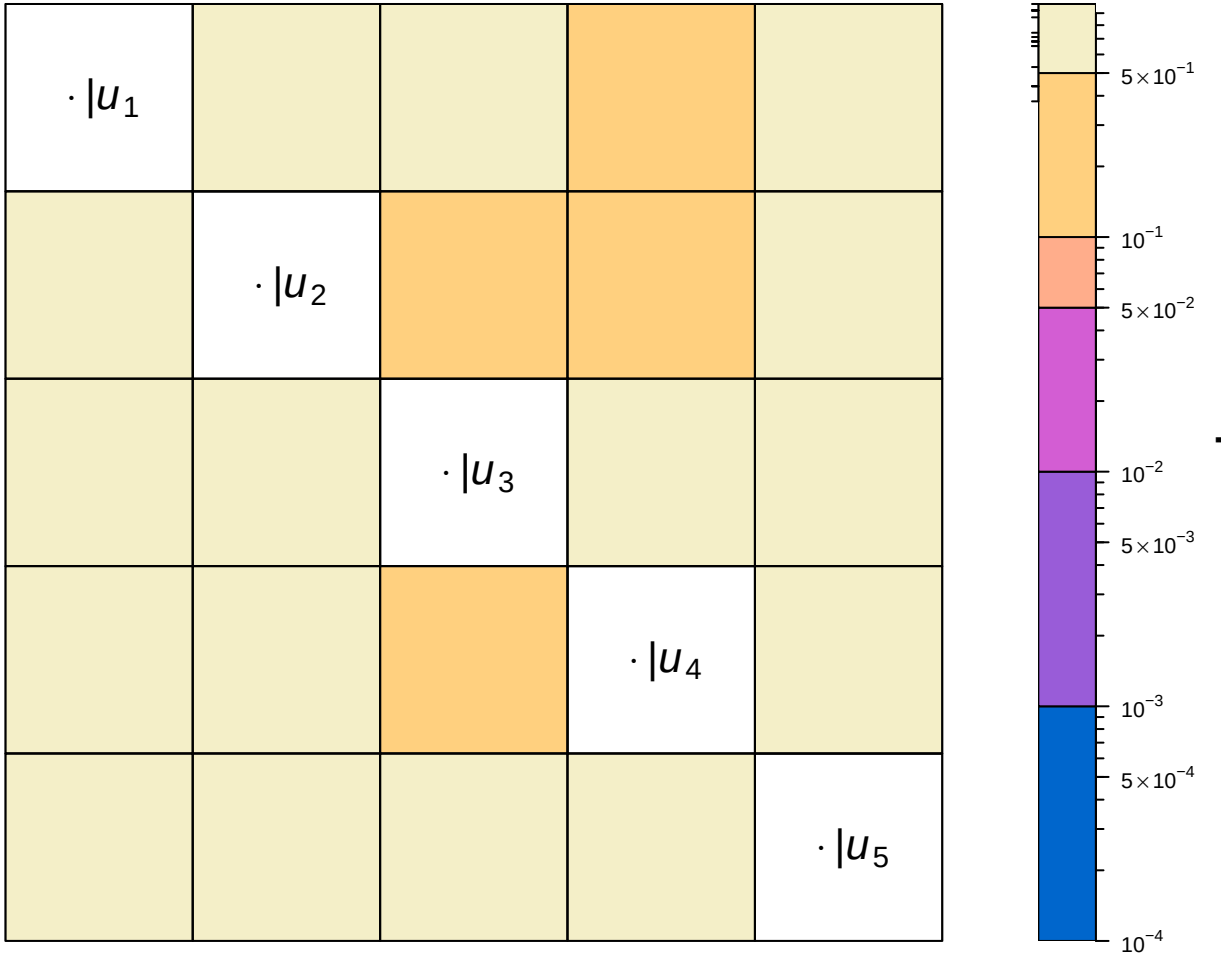
pp−values: minimum: 9e−04; global (Bonferroni/Holm): 0.018



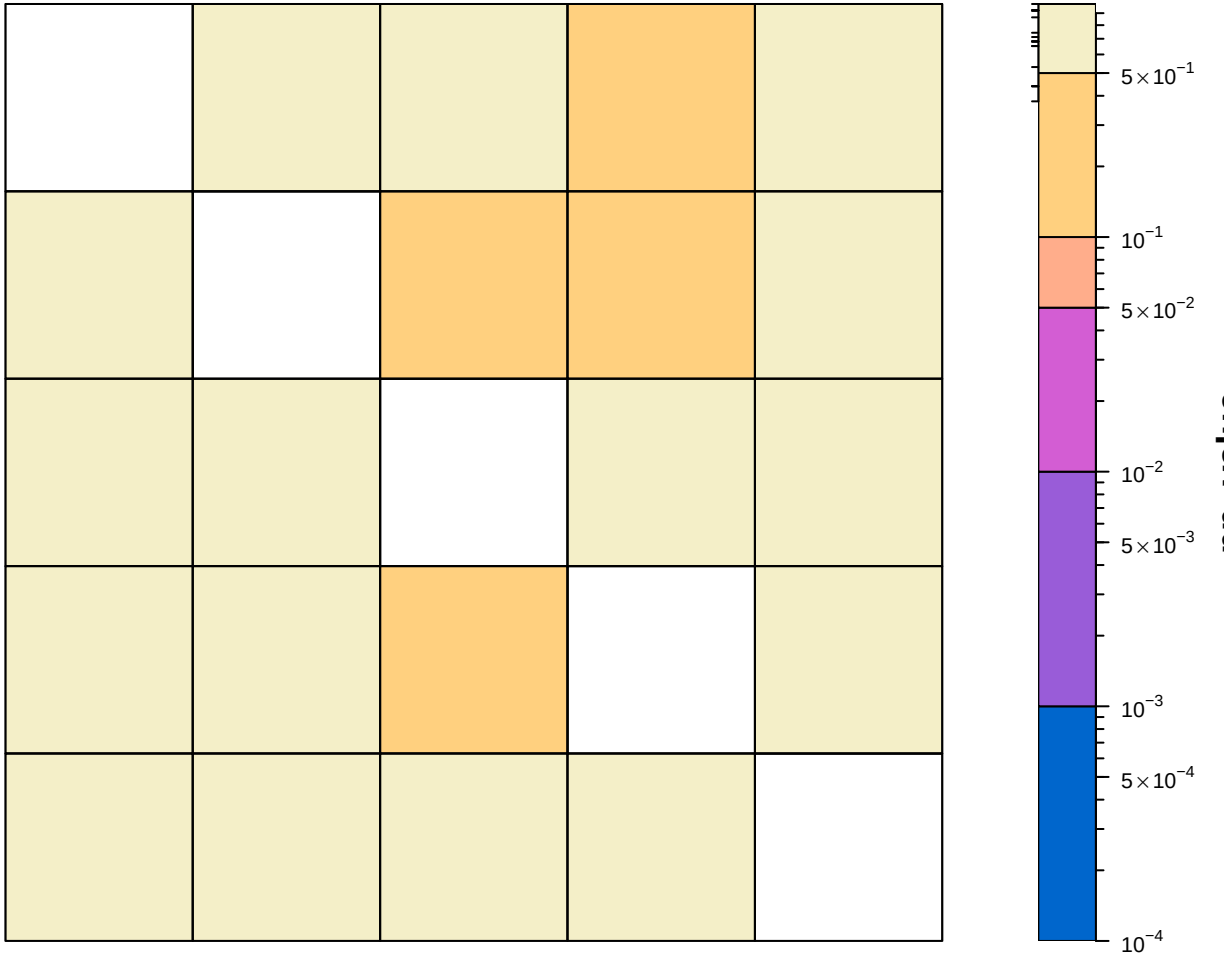
pp−values: minimum: 0.38; global (Bonferroni/Holm): 1



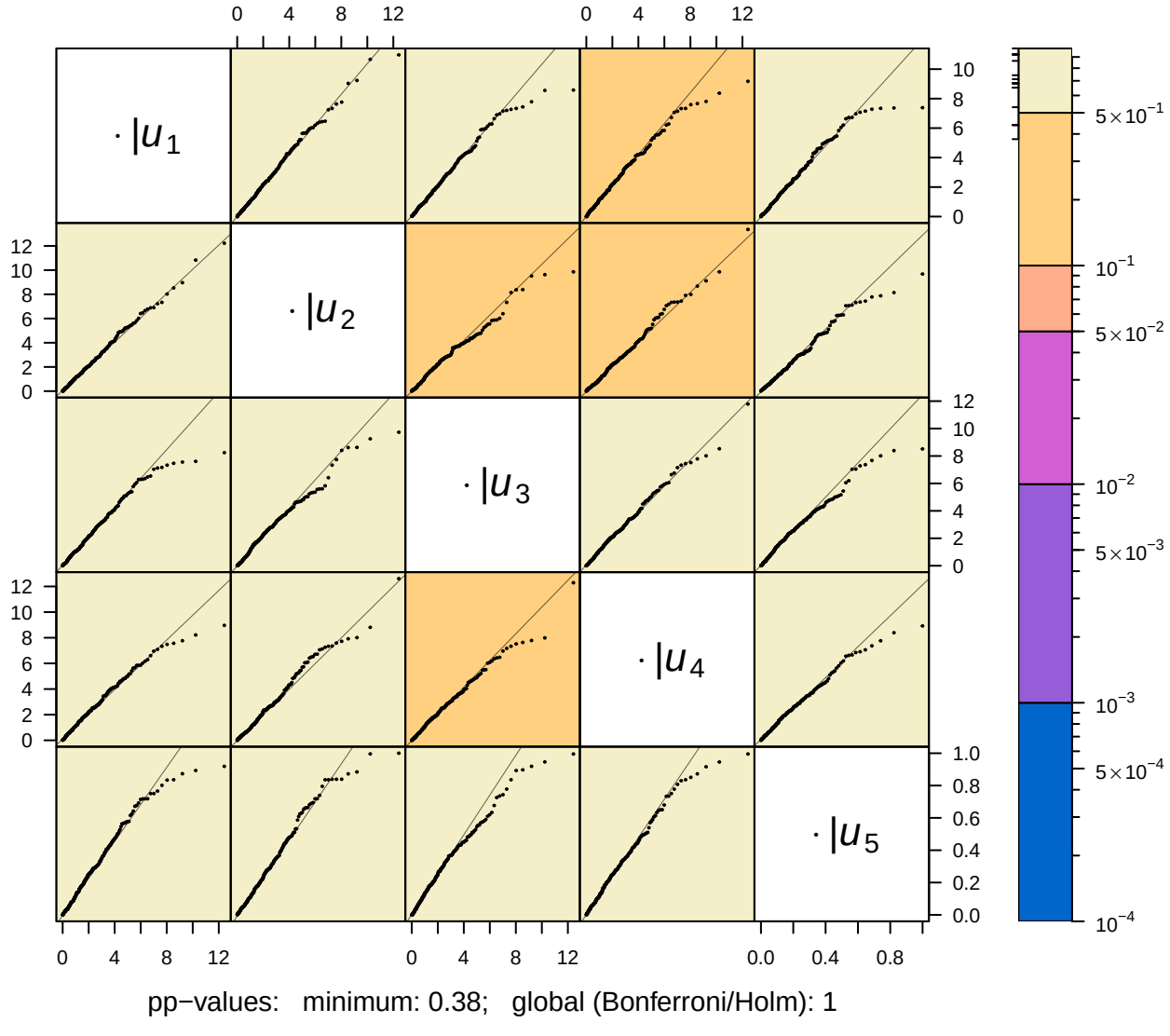
pp−values: minimum: 9e−04; global (Bonferroni/Holm): 0.018

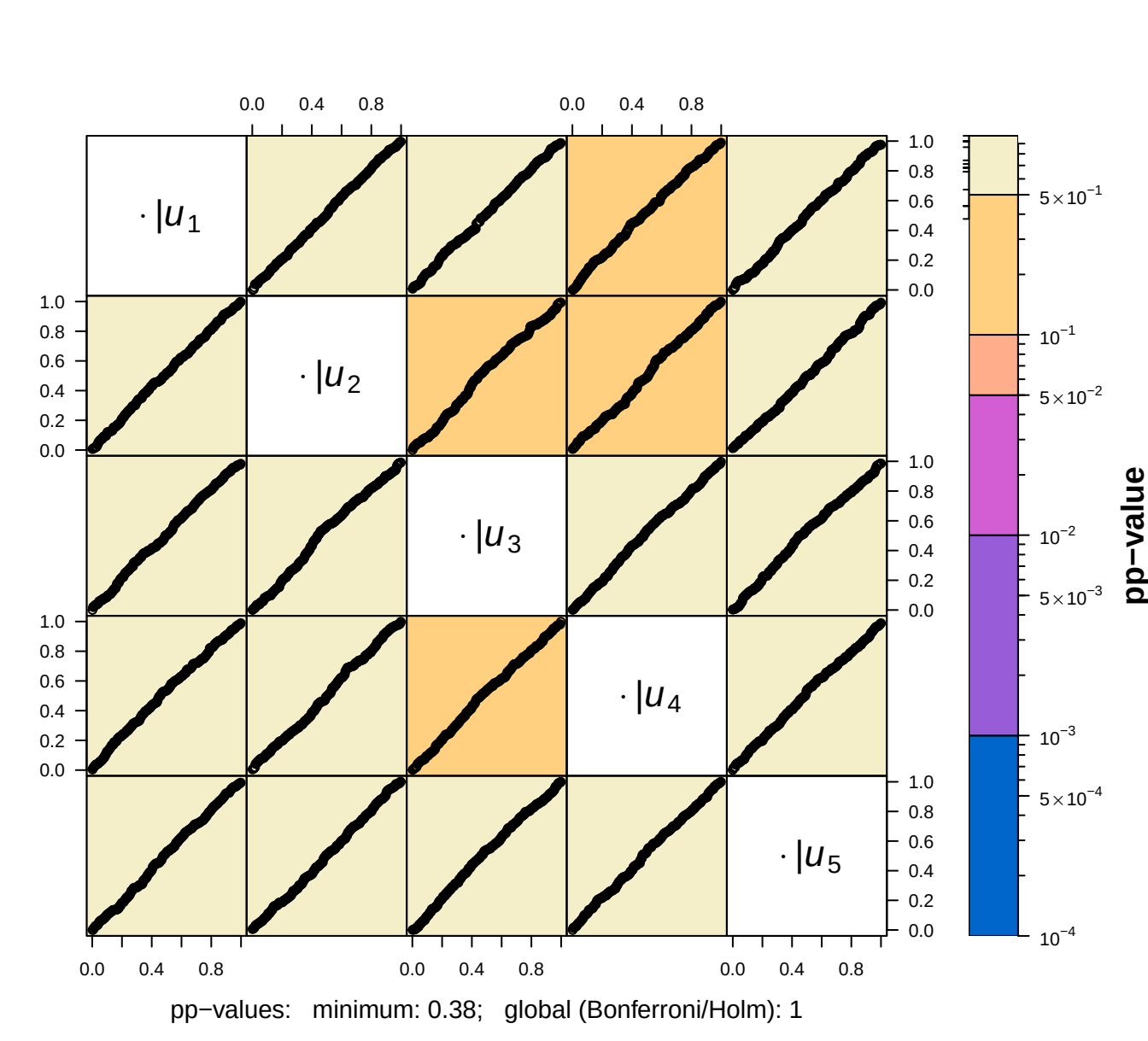


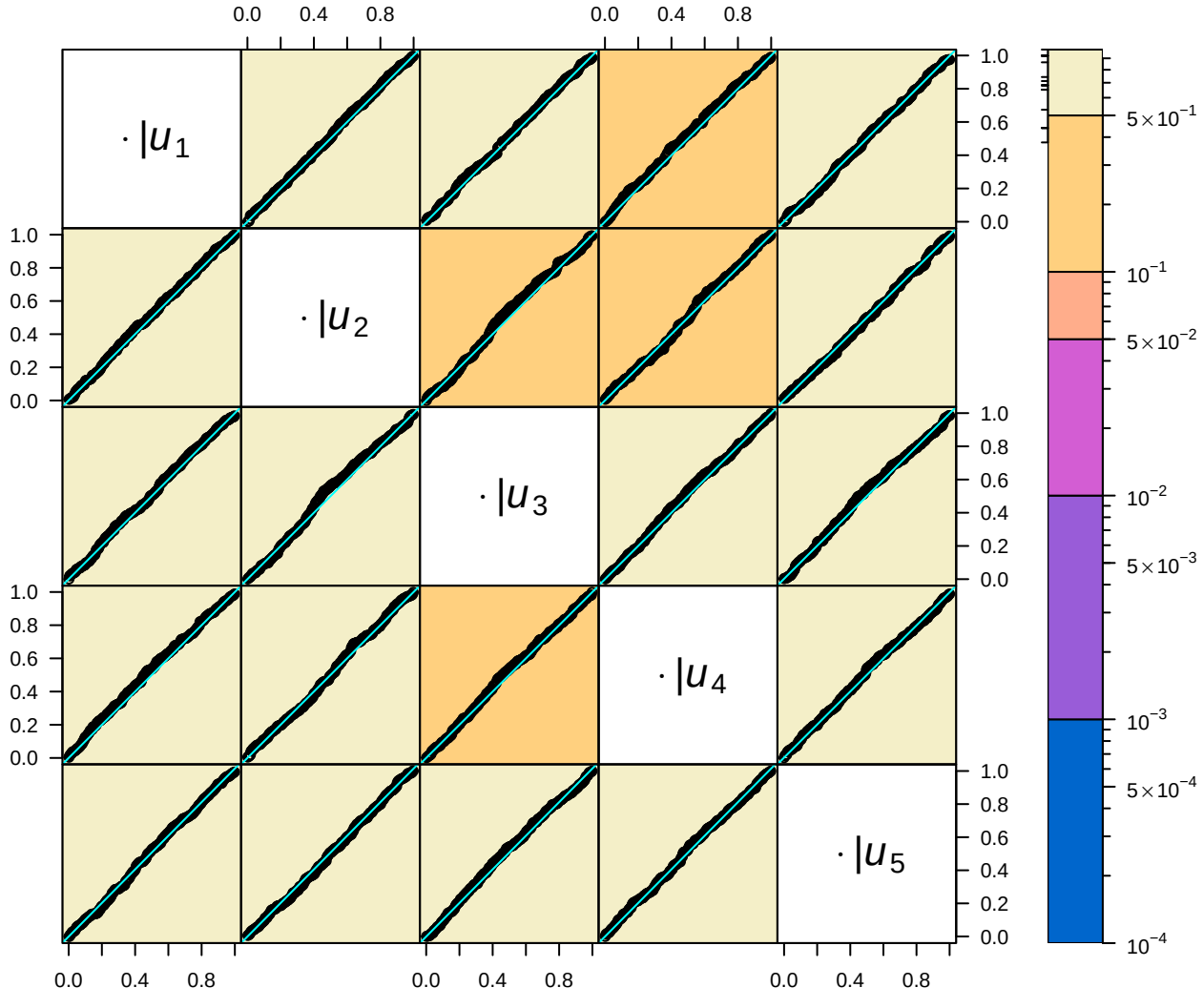
pp−values: minimum: 0.38; global (Bonferroni/Holm): 1



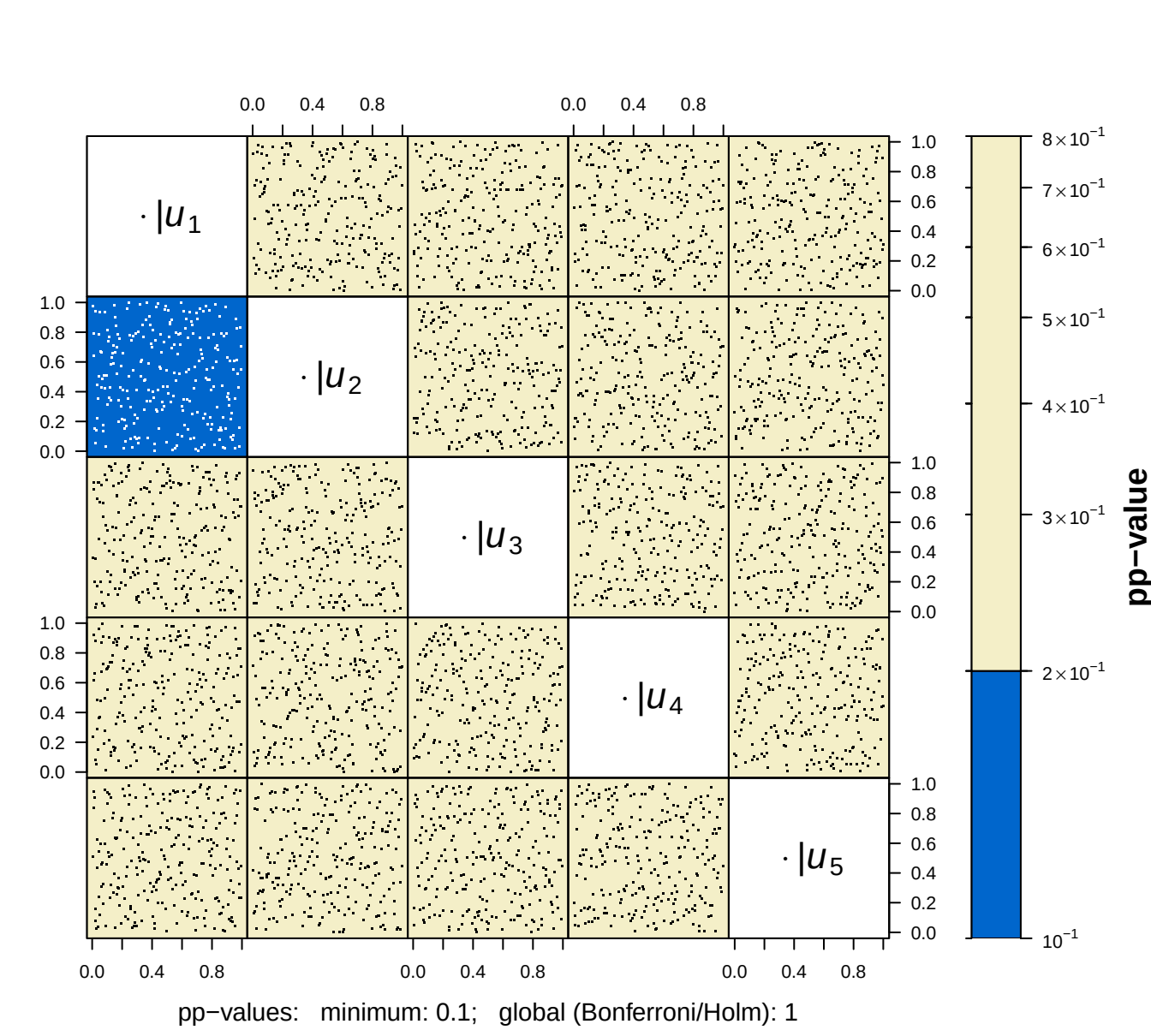
pp−values: minimum: 0.38; global (Bonferroni/Holm): 1


$\cdot|u_1$
$\cdot|u_2$
$\cdot|u_3$
$\cdot|u_4$
$\cdot|u_5$
0 4 8 12
0.0 0.4 0.8
pp−values: minimum: 0.38; global (Bonferroni/Holm): 1
pp−value
5×10^{-1}
10^{-1}
5×10^{-2}
10^{-2}
5×10^{-3}
10^{-3}
5×10^{-4}
10^{-4}

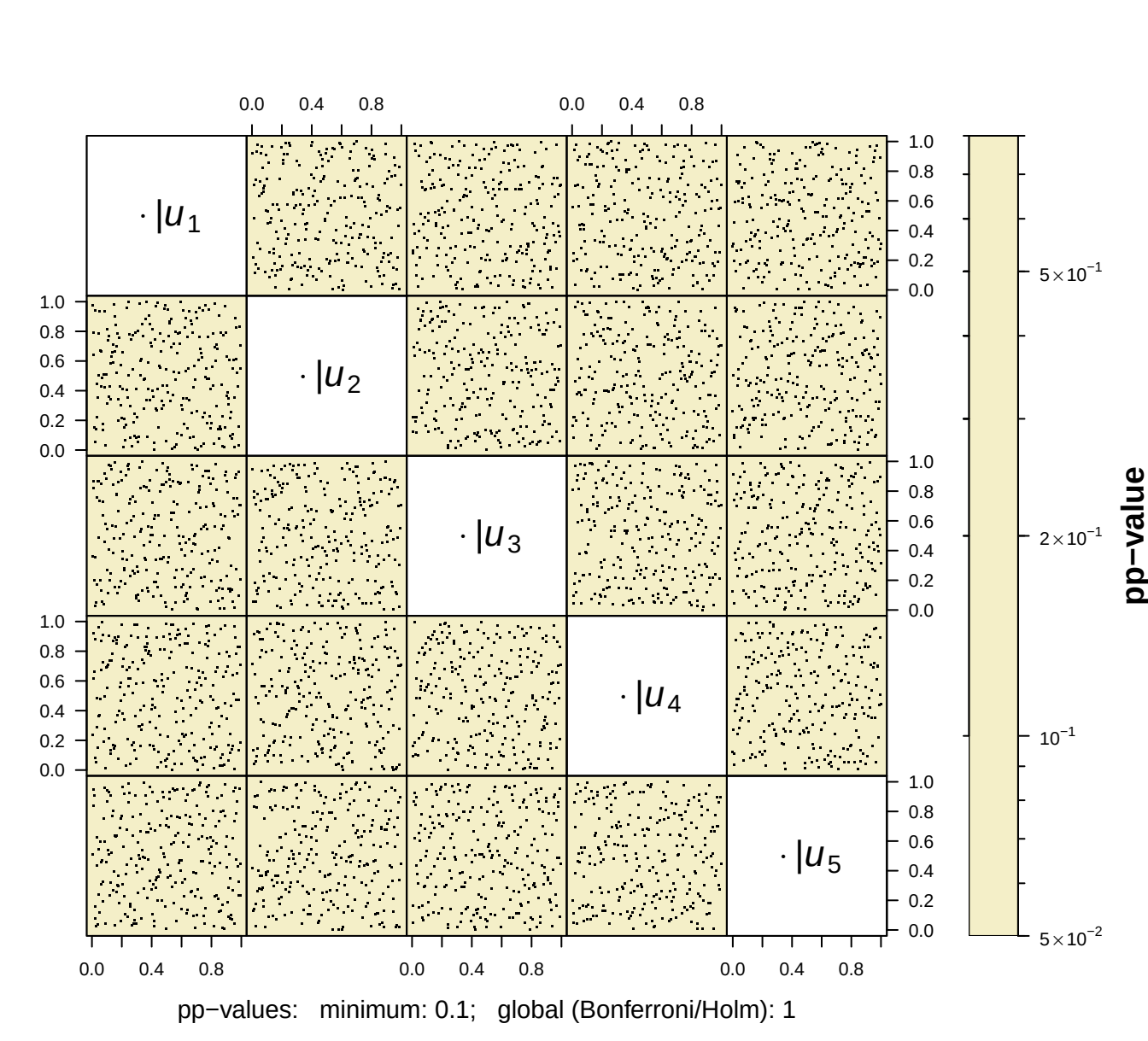

$\cdot|u_1$
$\cdot|u_2$
$\cdot|u_3$
$\cdot|u_4$
$\cdot|u_5$
0.0
0.4
0.8
1.0
0.8
0.6
0.4
0.2
0.0
pp−value
5×10^{-1}
10^{-1}
5×10^{-2}
10^{-2}
5×10^{-3}
10^{-3}
5×10^{-4}
10^{-4}
pp−values: minimum: 0.38; global (Bonferroni/Holm): 1

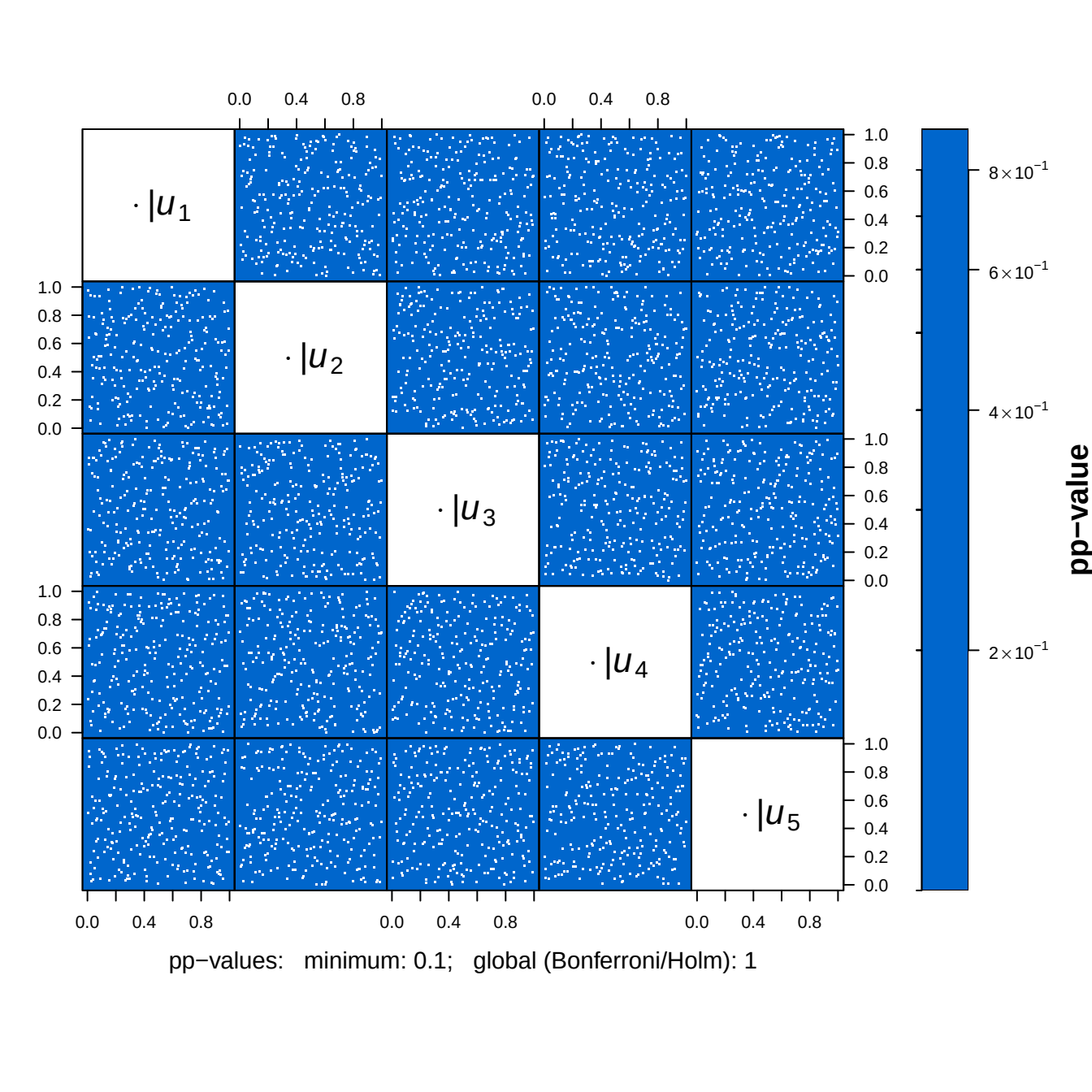


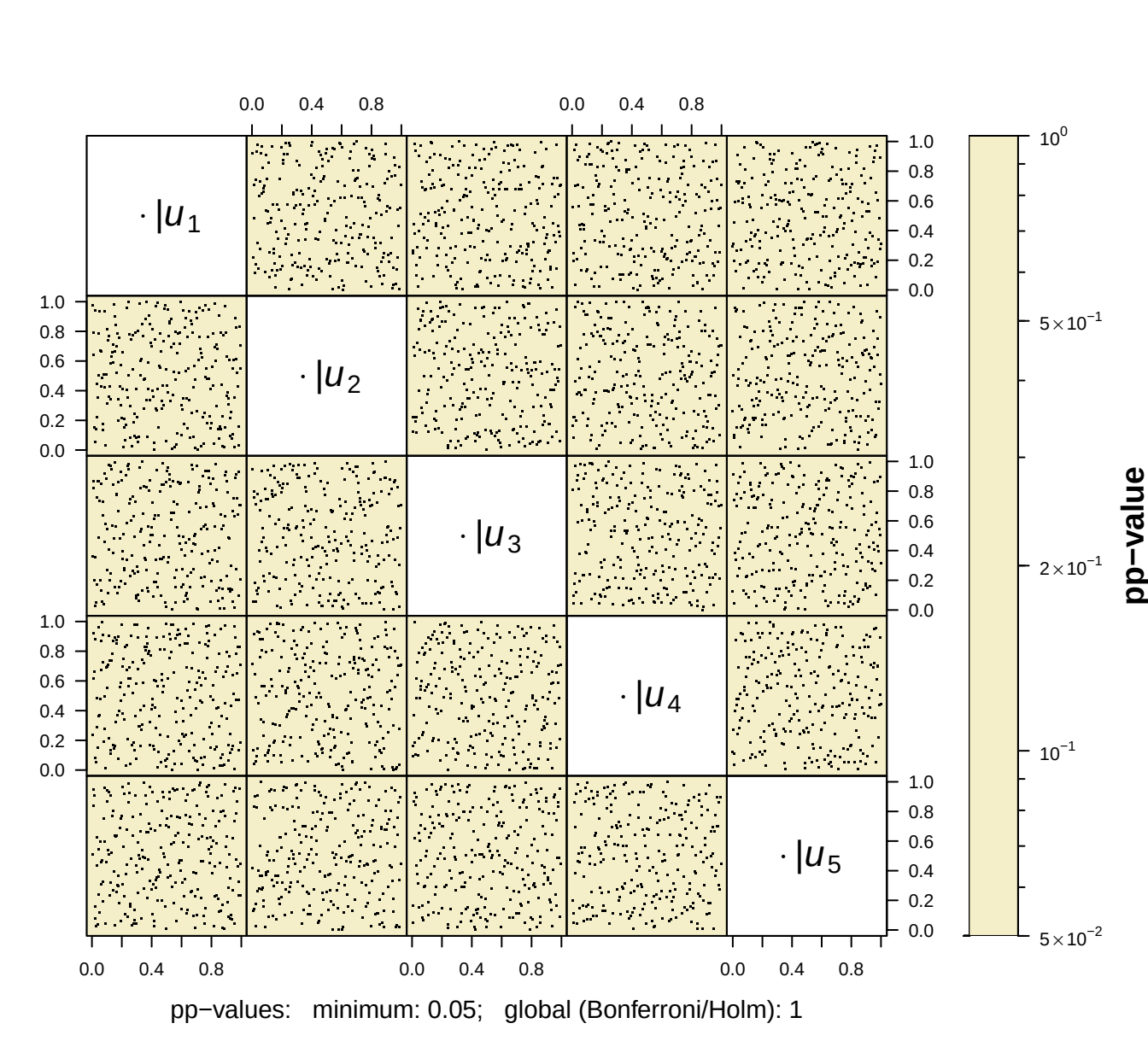
pp−values: minimum: 0.38; global (Bonferroni/Holm): 1



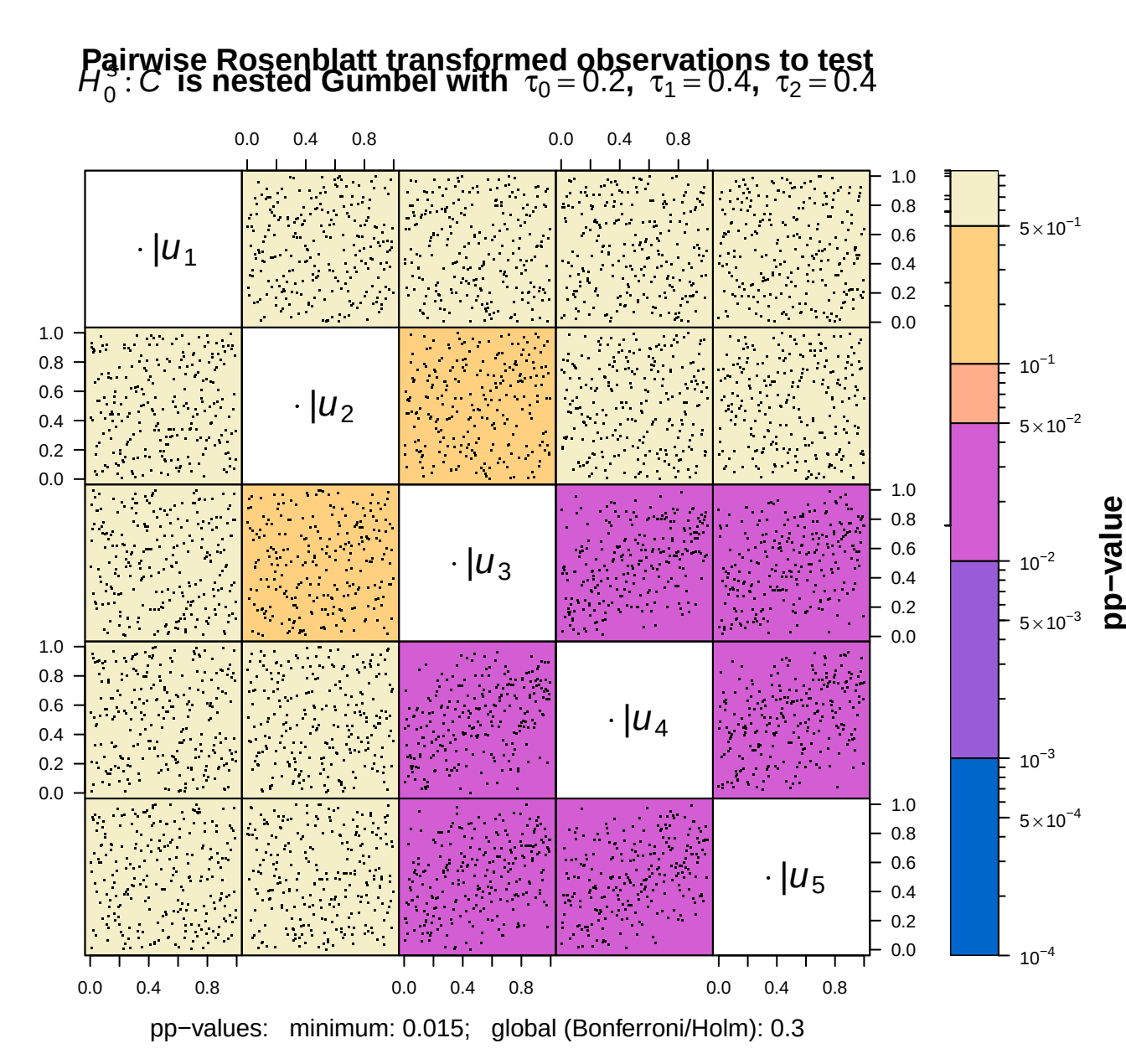
pp−values: minimum: 0.1; global (Bonferroni/Holm): 1

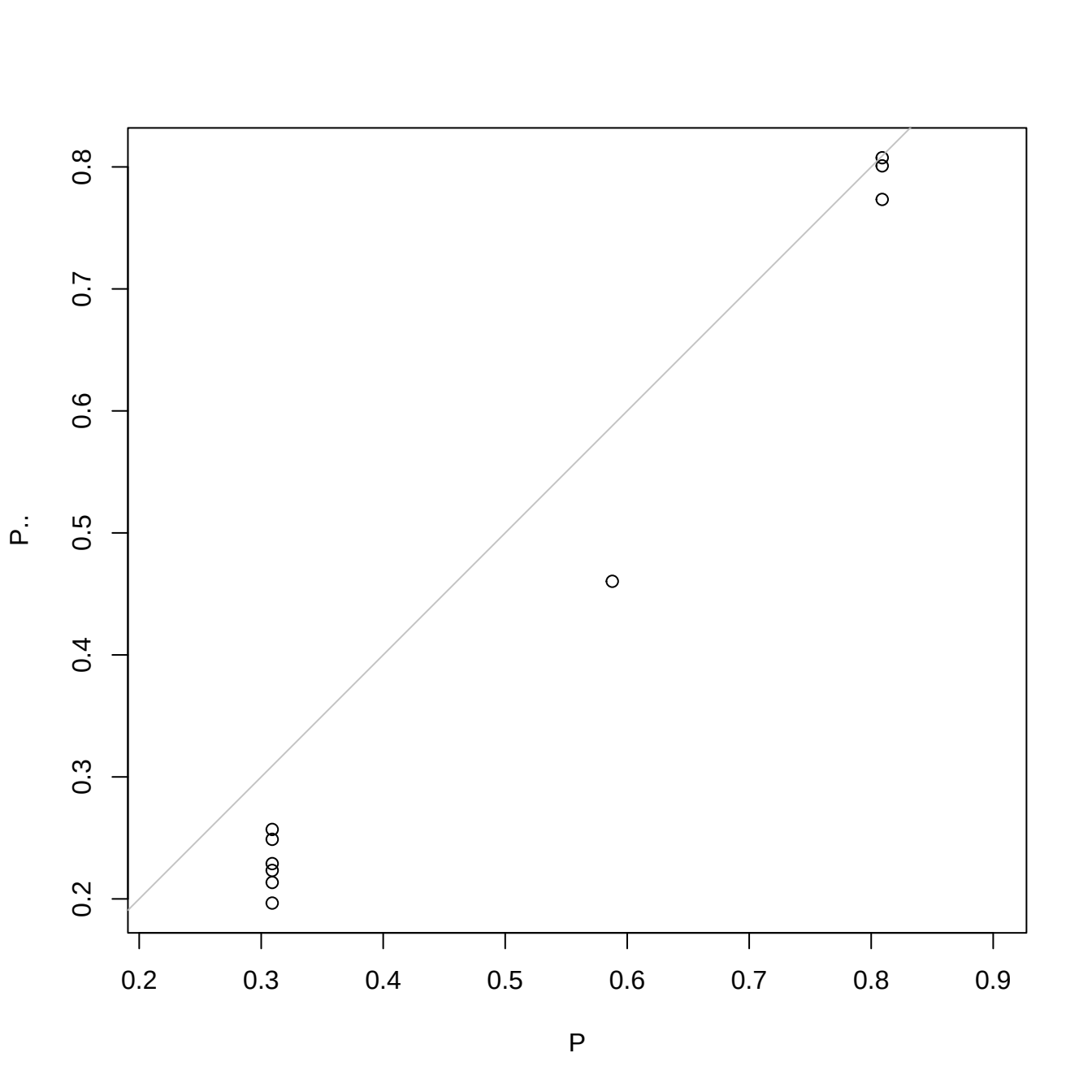

$\cdot|u_1$
$\cdot|u_2$
$\cdot|u_3$
$\cdot|u_4$
$\cdot|u_5$
0.0
0.4
0.8
1.0
0.8
0.6
0.4
0.2
0.0
pp−value
5×10^{-1}
2×10^{-1}
10^{-1}
5×10^{-2}
pp−values: minimum: 0.1; global (Bonferroni/Holm): 1

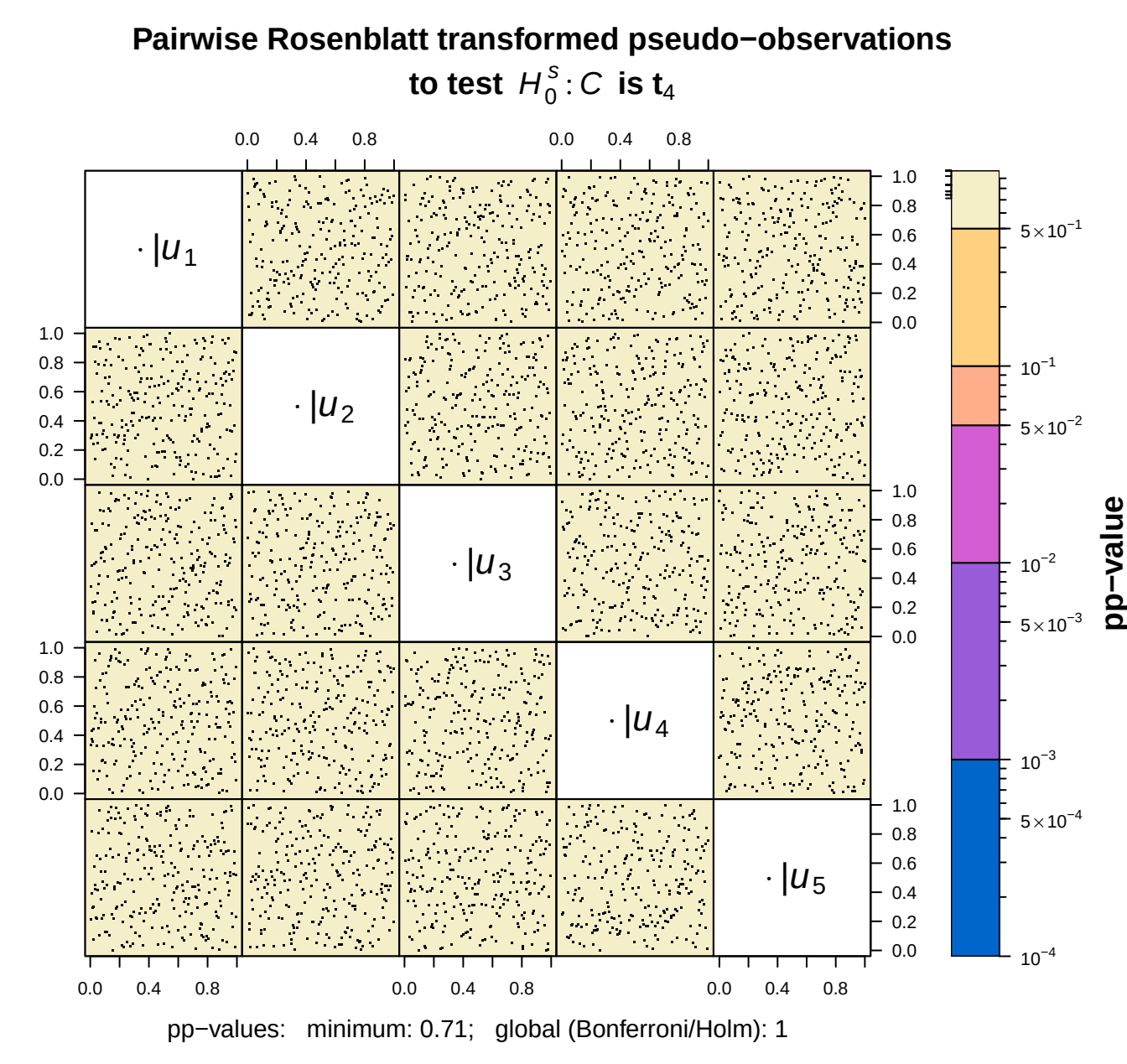

$\cdot|u_1$
$\cdot|u_2$
$\cdot|u_3$
$\cdot|u_4$
$\cdot|u_5$
0.0
0.4
0.8
1.0
0.8
0.6
0.4
0.2
0.0
pp−value
8×10^{-1}
6×10^{-1}
4×10^{-1}
2×10^{-1}
pp−values: minimum: 0.1; global (Bonferroni/Holm): 1

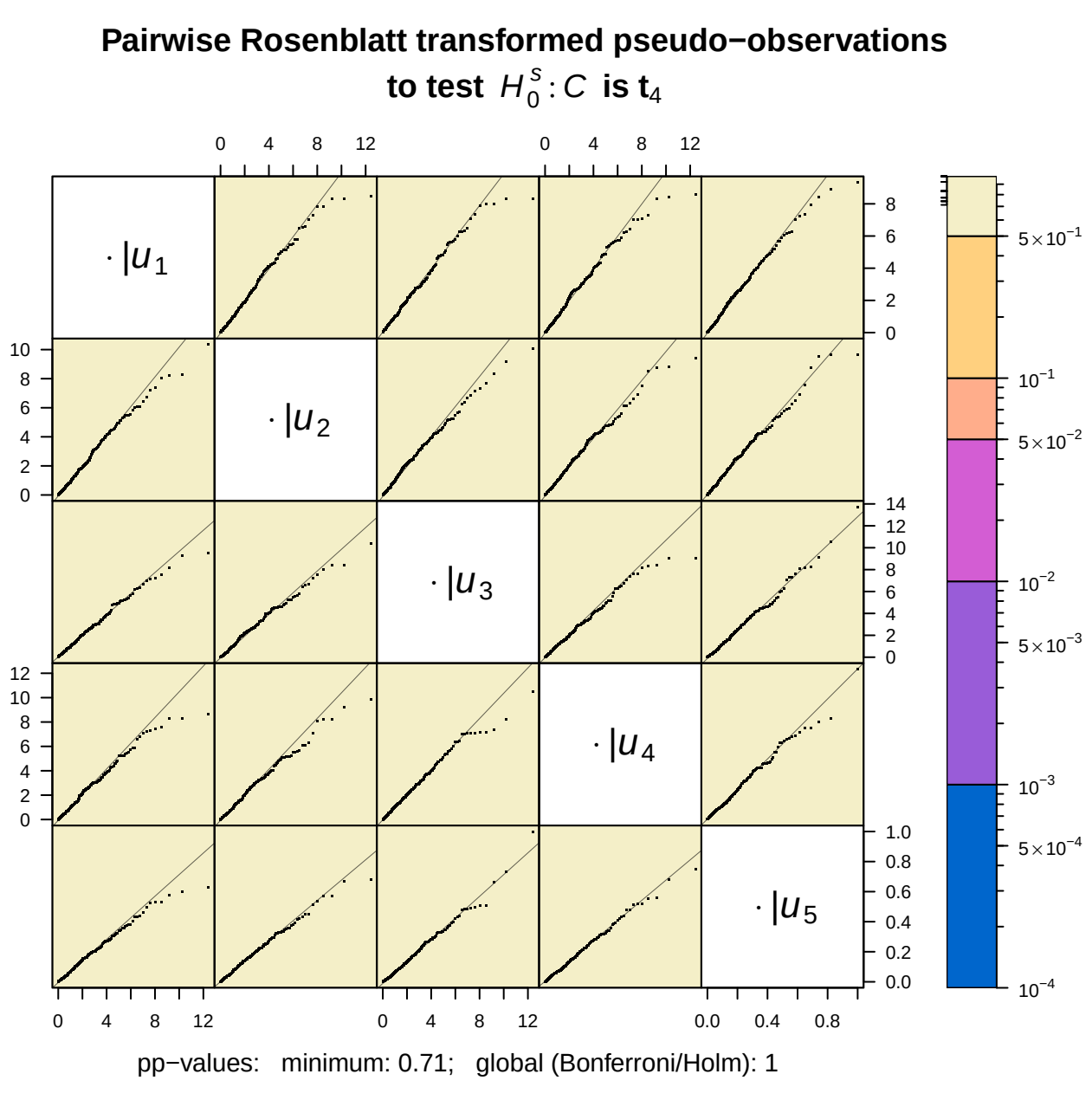


pp−values: minimum: 0.05; global (Bonferroni/Holm): 1

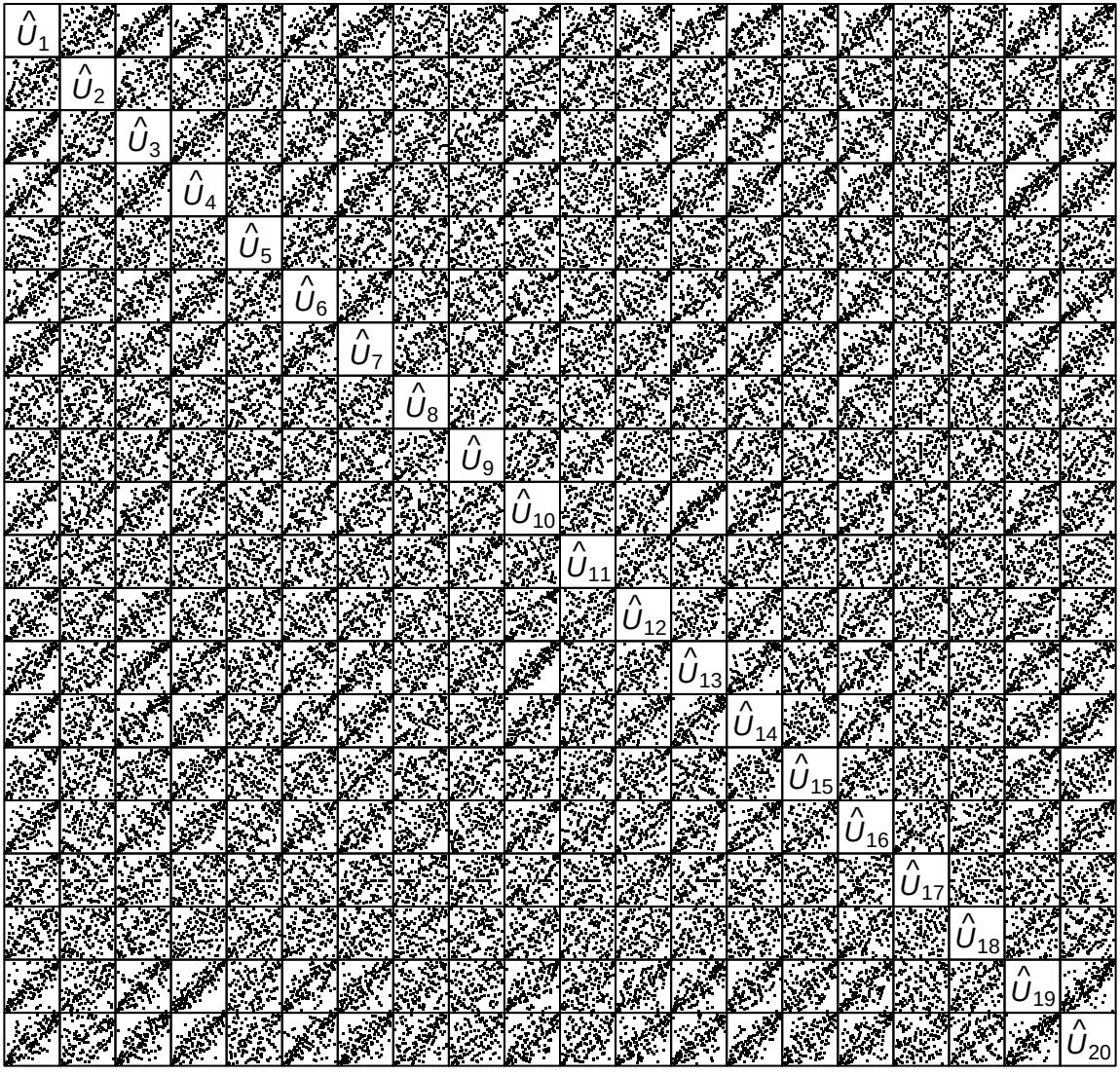

Pairwise Rosenblatt transformed observations to test
$H_0^3 : C$ is nested Gumbel with $\tau_0 = 0.2$, $\tau_1 = 0.4$, $\tau_2 = 0.4$
$\cdot|u_1$
$\cdot|u_2$
$\cdot|u_3$
$\cdot|u_4$
$\cdot|u_5$
0.0
0.4
0.8
1.0
0.8
0.6
0.4
0.2
0.0
pp−value
5×10^{-1}
10^{-1}
5×10^{-2}
10^{-2}
5×10^{-3}
10^{-3}
5×10^{-4}
10^{-4}
pp−values: minimum: 0.015; global (Bonferroni/Holm): 0.3

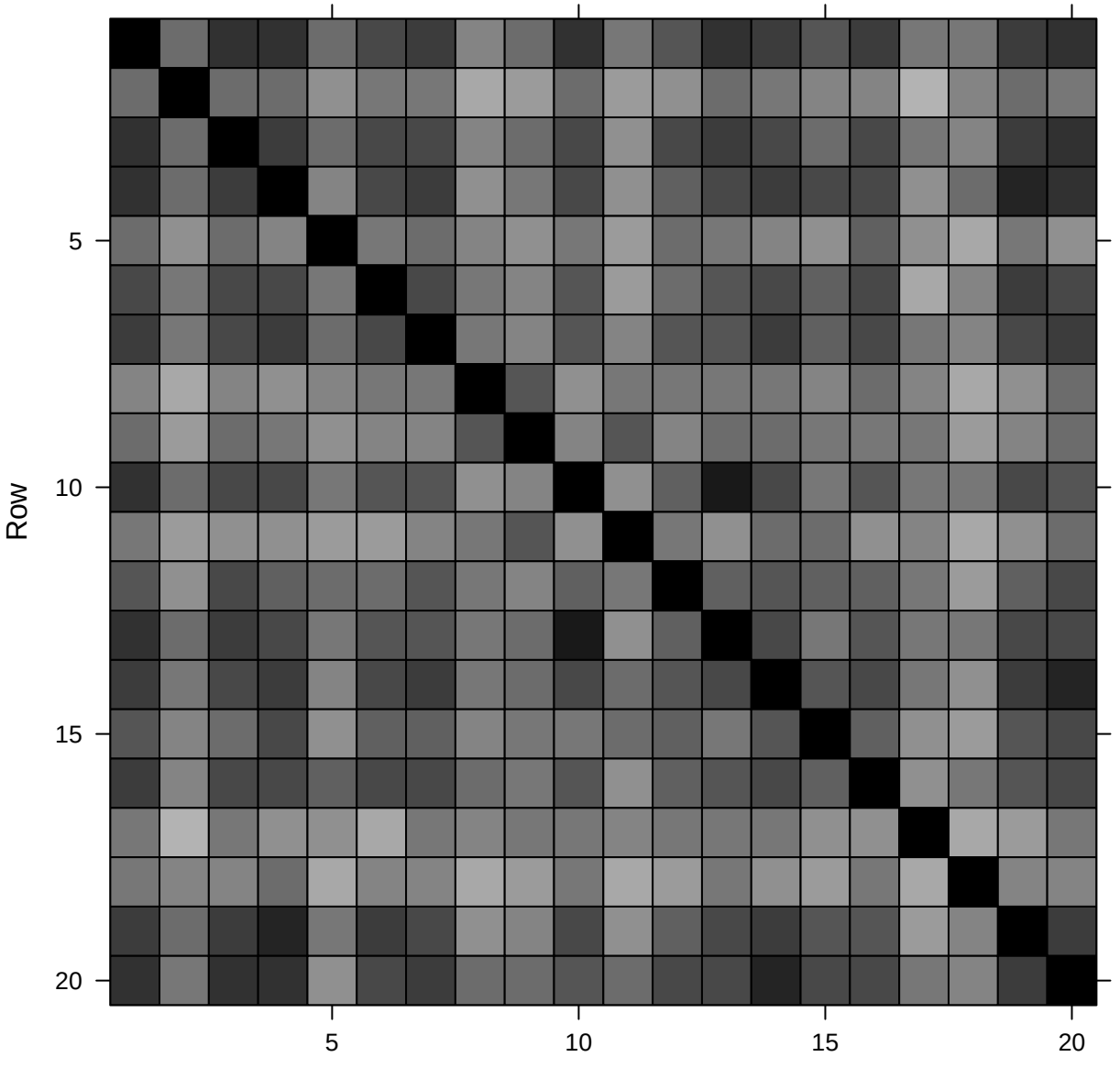

P..
0.2
0.3
0.4
0.5
0.6
0.7
0.8
0.2
0.3
0.4
0.5
0.6
0.7
0.8
0.9
P


Pairwise Rosenblatt transformed pseudo−observations
to test $H_0^s : C$ is t_4
$\cdot|u_1$
$\cdot|u_2$
$\cdot|u_3$
$\cdot|u_4$
$\cdot|u_5$
0.0
0.2
0.4
0.6
0.8
1.0
pp−value
5×10^{-1}
10^{-1}
5×10^{-2}
10^{-2}
5×10^{-3}
10^{-3}
5×10^{-4}
10^{-4}
pp−values: minimum: 0.71; global (Bonferroni/Holm): 1

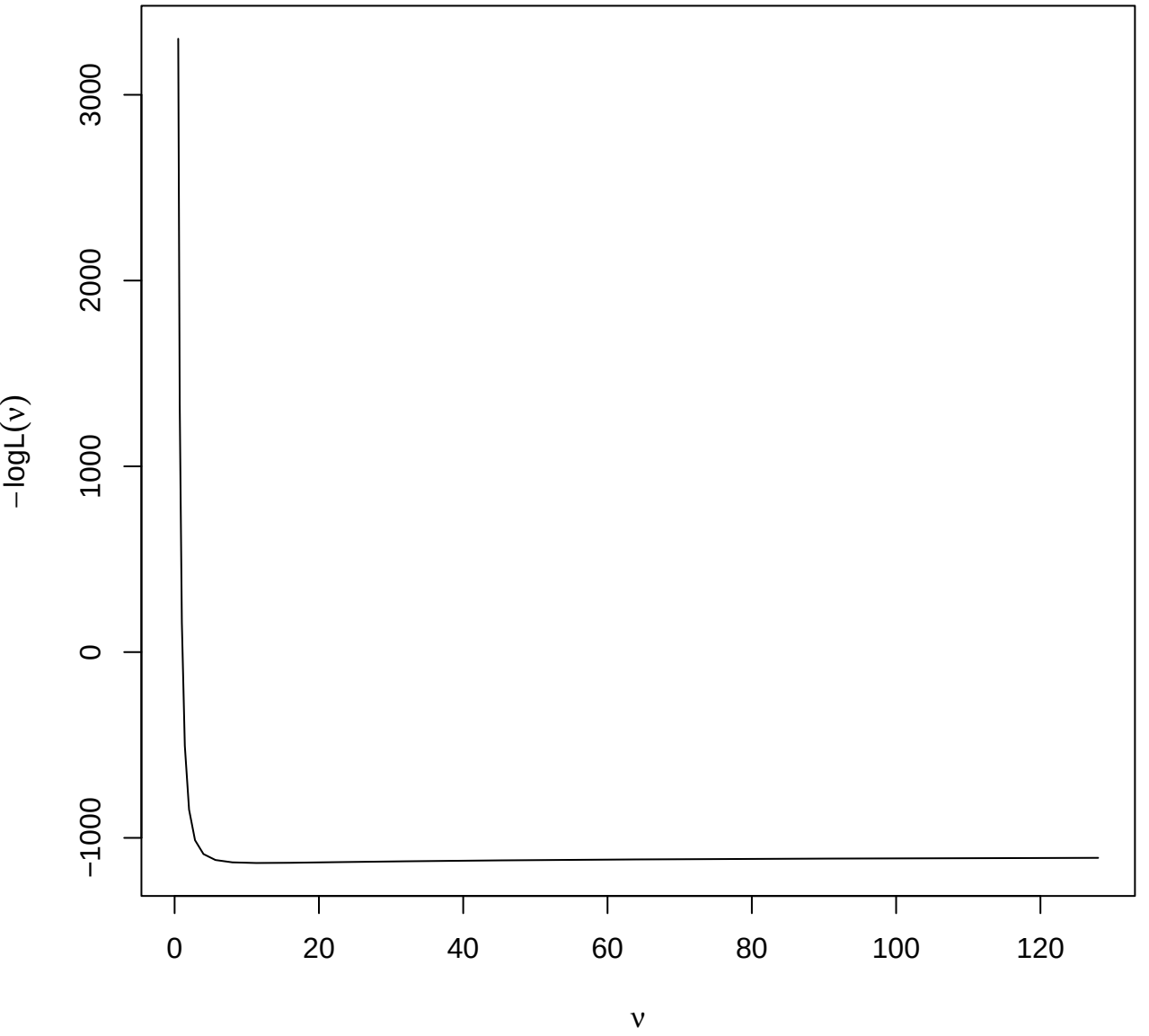

Pairwise Rosenblatt transformed pseudo−observations
to test $H_0^s : C$ is t_4
$\cdot|u_1$
$\cdot|u_2$
$\cdot|u_3$
$\cdot|u_4$
$\cdot|u_5$
pp−value
5×10^{-1}
10^{-1}
5×10^{-2}
10^{-2}
5×10^{-3}
10^{-3}
5×10^{-4}
10^{-4}
pp−values: minimum: 0.71; global (Bonferroni/Holm): 1

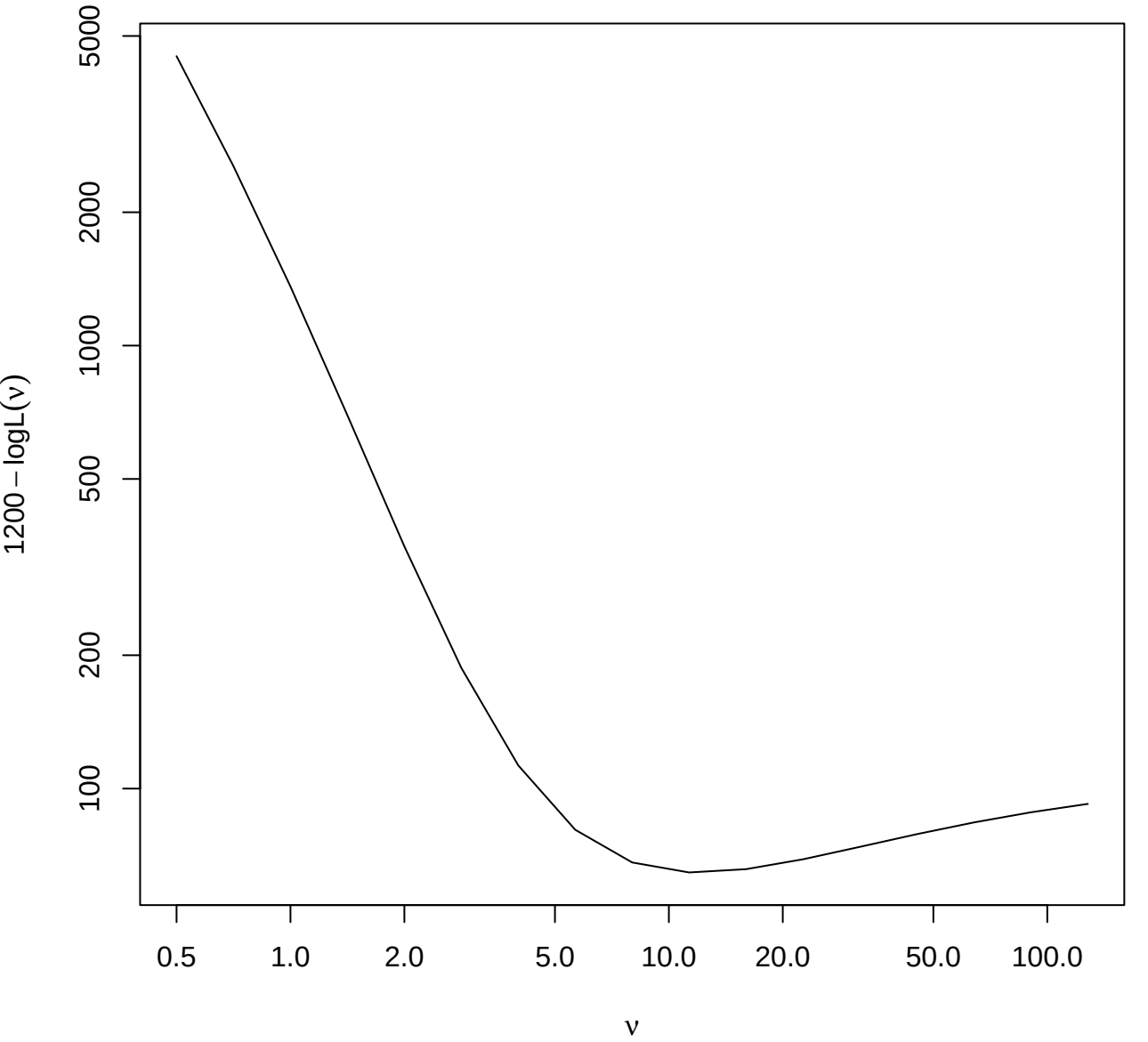
Pseudo−observations of the log−returns of the SMI

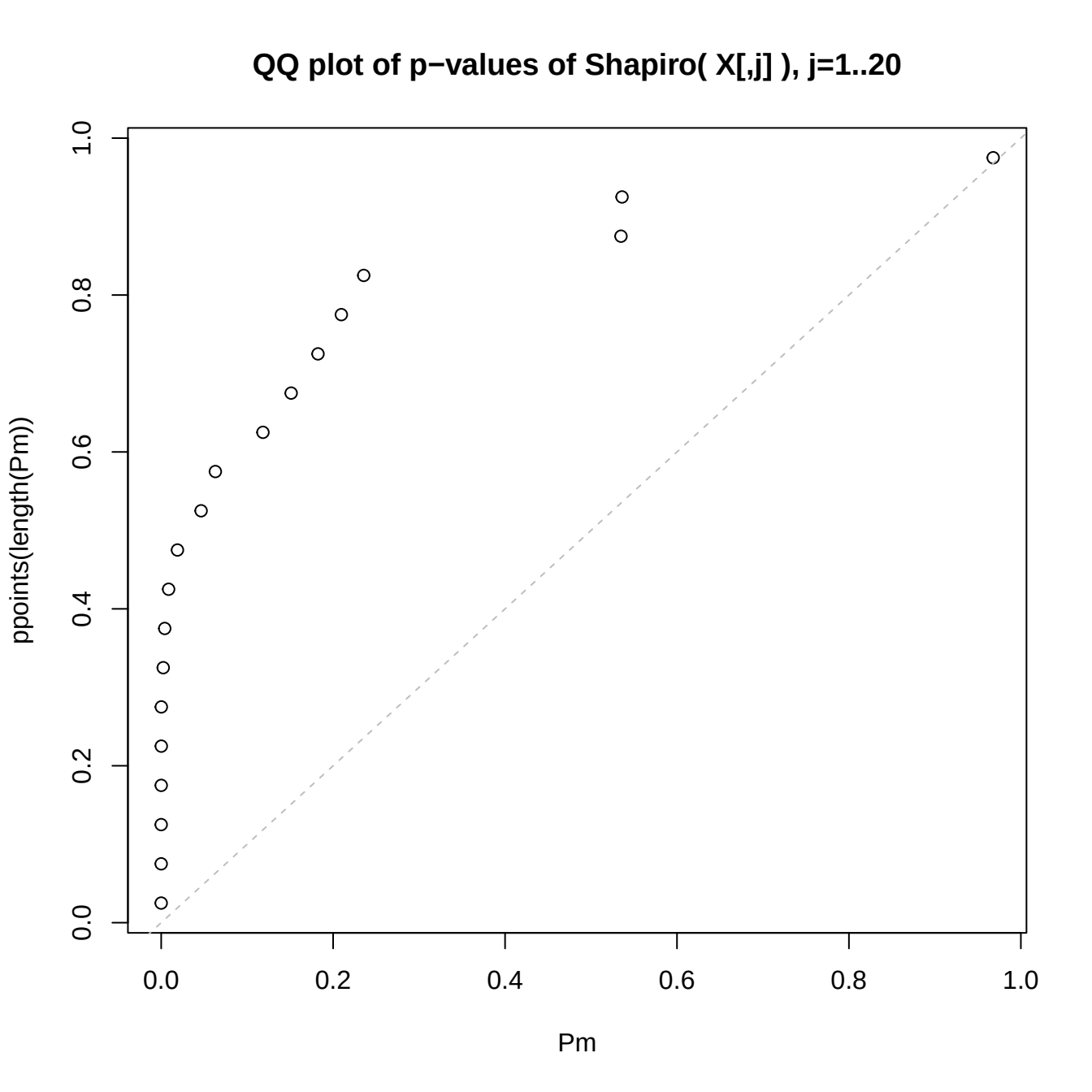




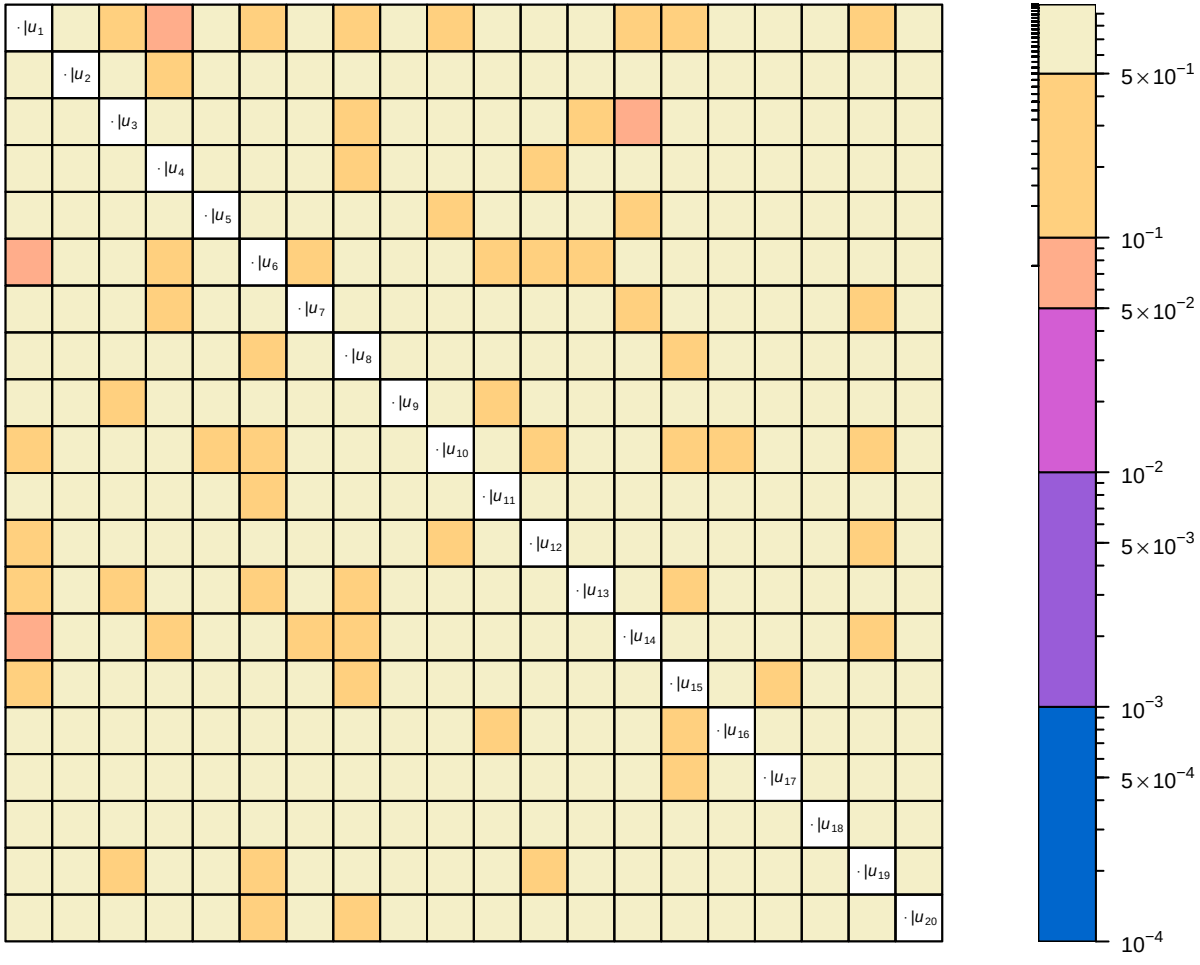
Dimensions: 20 x 20


−logL(ν)
3000
2000
1000
0
−1000
0
20
40
60
80
100
120
ν


5000
2000
1000
500
200
100
1200 – logL(ν)
0.5
1.0
2.0
5.0
10.0
20.0
50.0
100.0
ν


QQ plot of p−values of Shapiro(X[,j]), j=1..20
ppoints(length(Pm))
Pm
0.0
0.2
0.4
0.6
0.8
1.0

Pairwise Rosenblatt transformed pseudo−observations
to test $H_0^C : C$ is Gauss



pp−values: minimum: 0.076; global (Bonferroni/Holm): 1