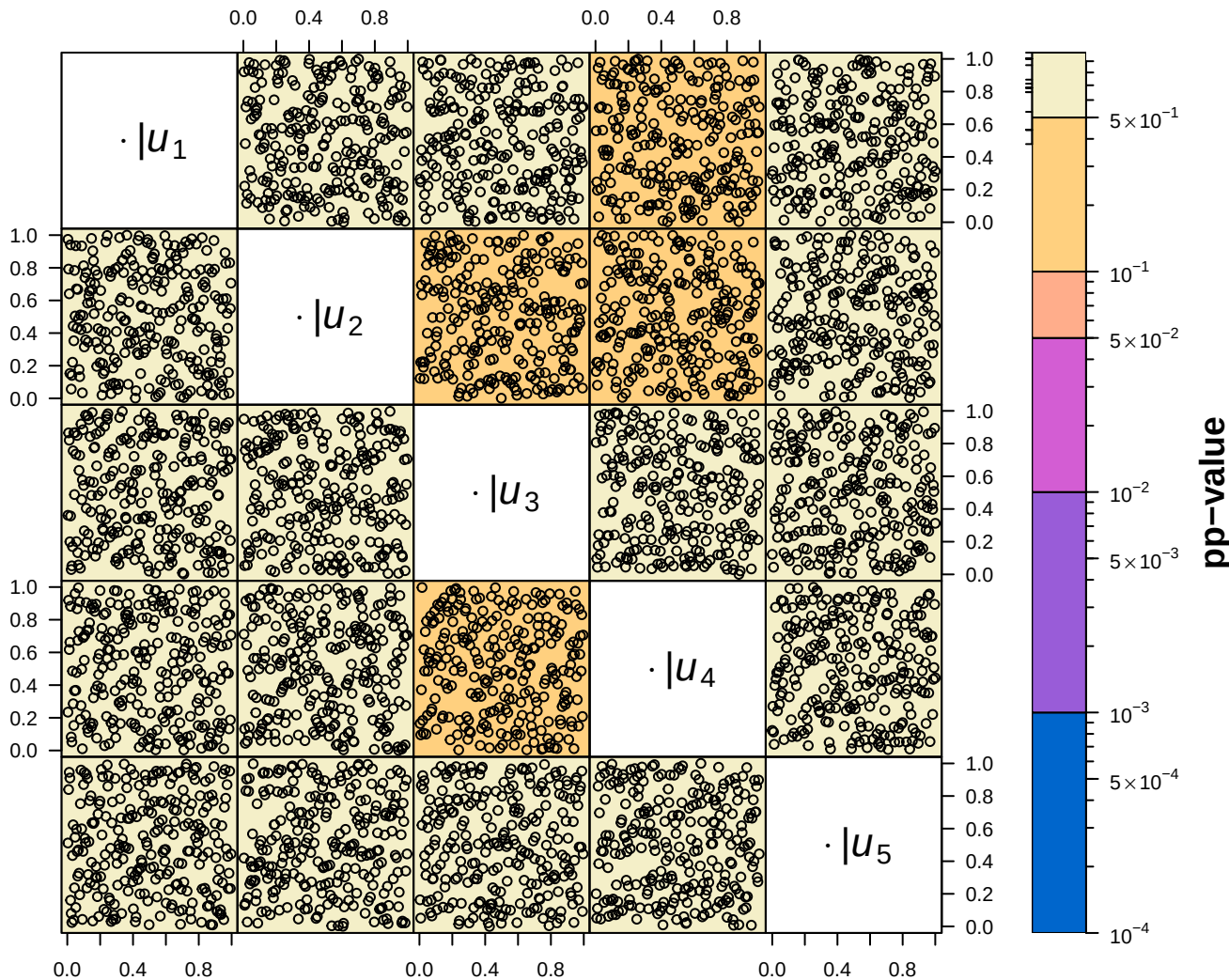
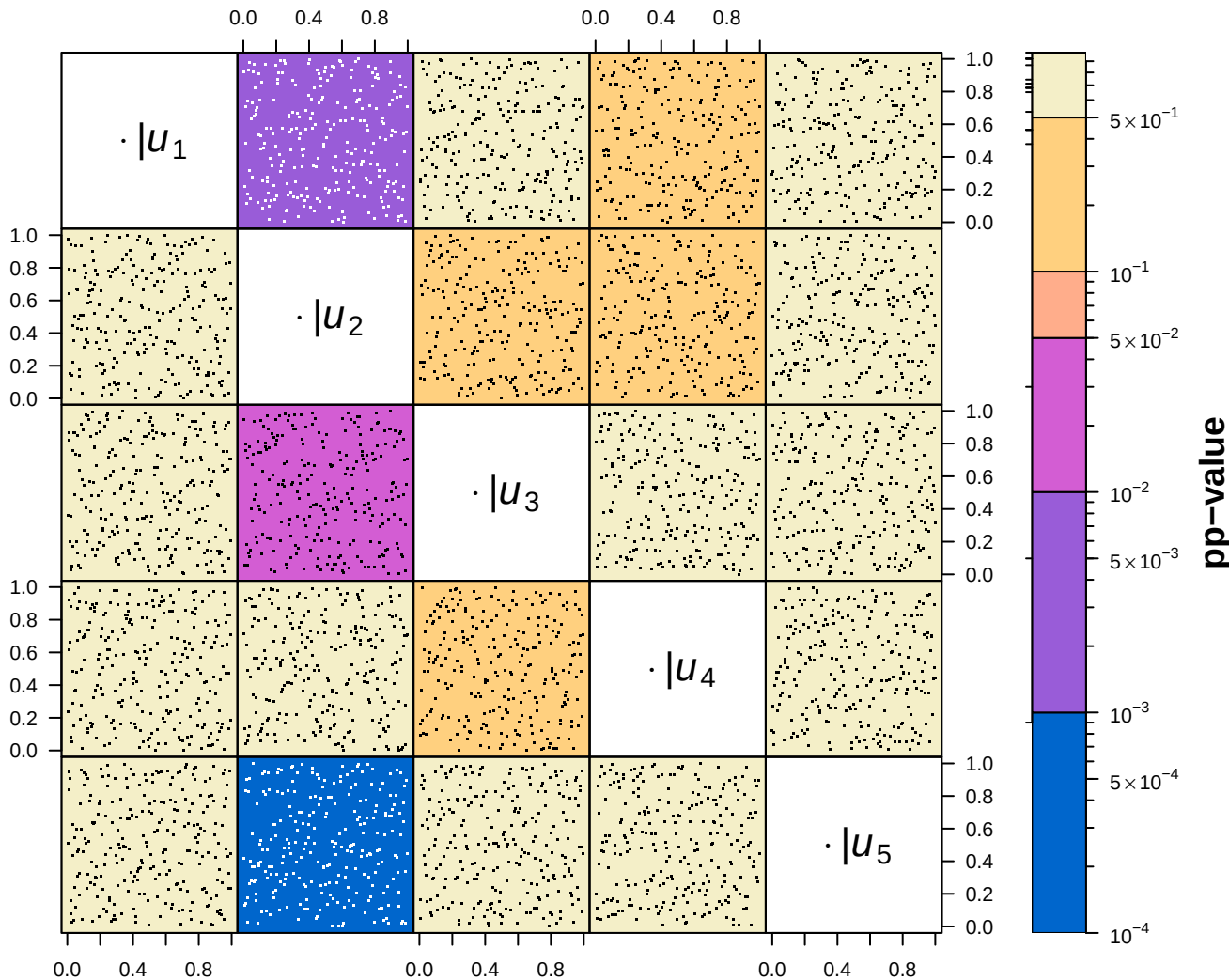


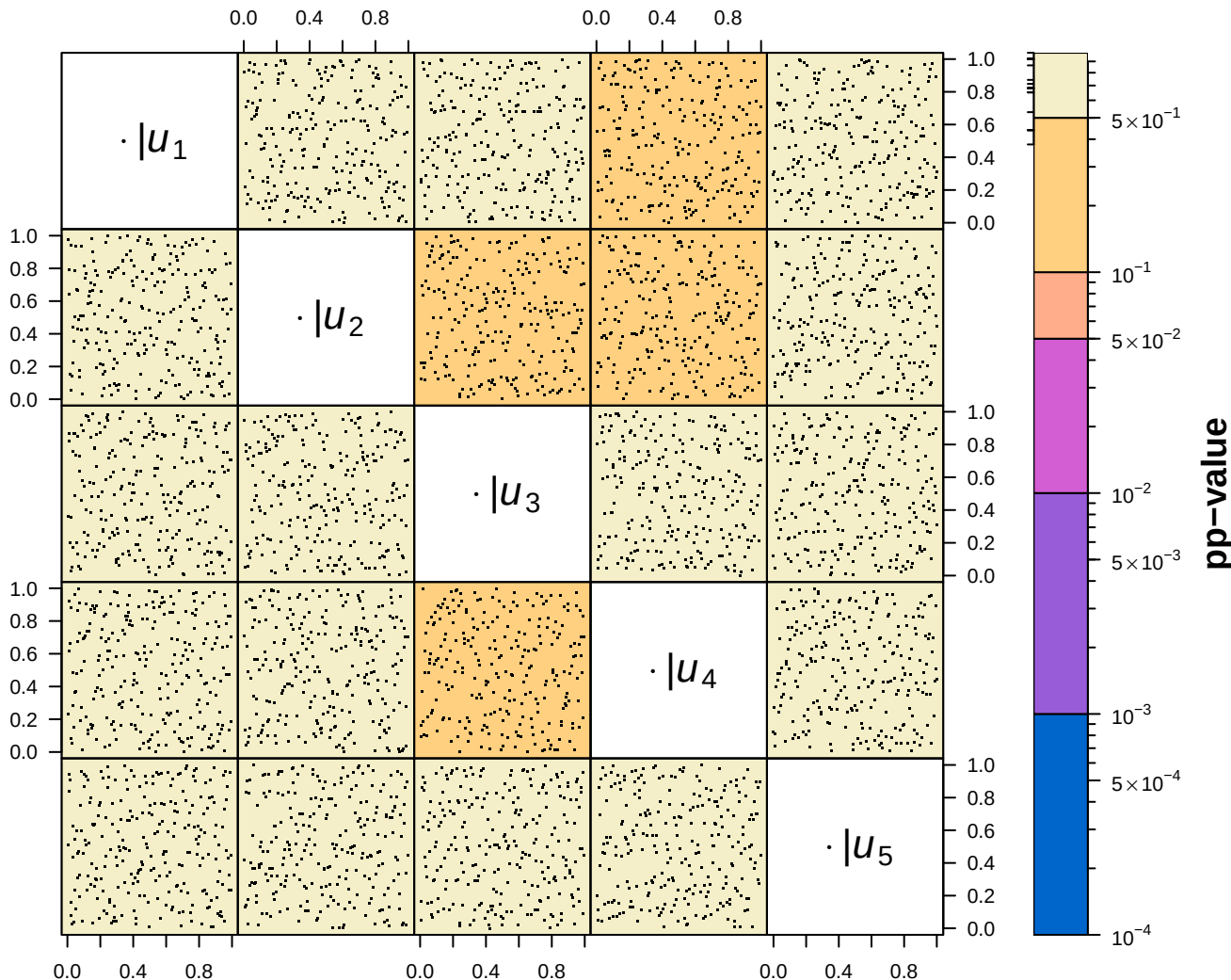


pp-values: minimum: 0.38; global (Bonferroni/Holm): 1

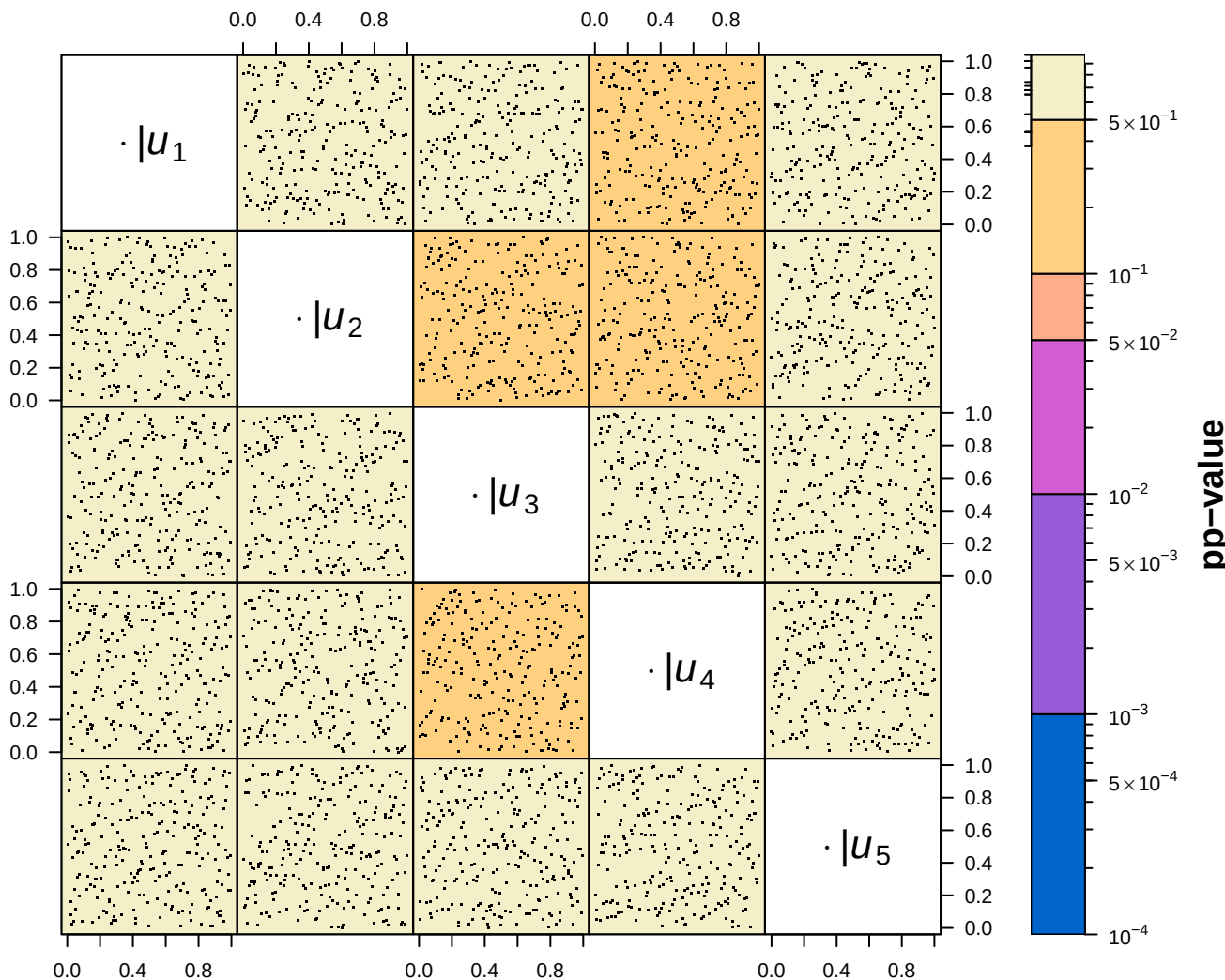


pp-values: minimum: 9e-04; global (Bonferroni/Holm): 0.018

Pairwise Rosenblatt transformed observations



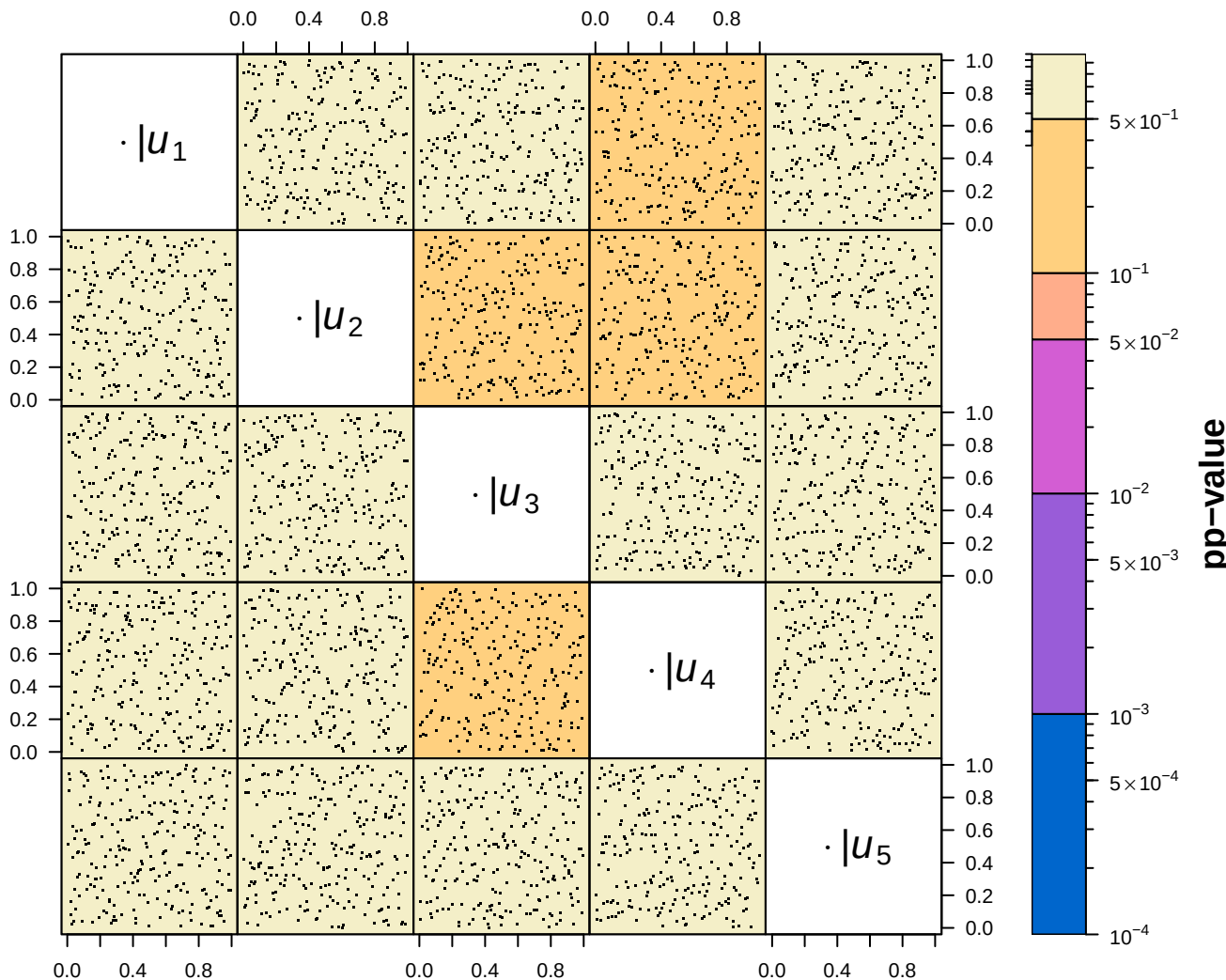
Pairwise Rosenblatt transformed observations

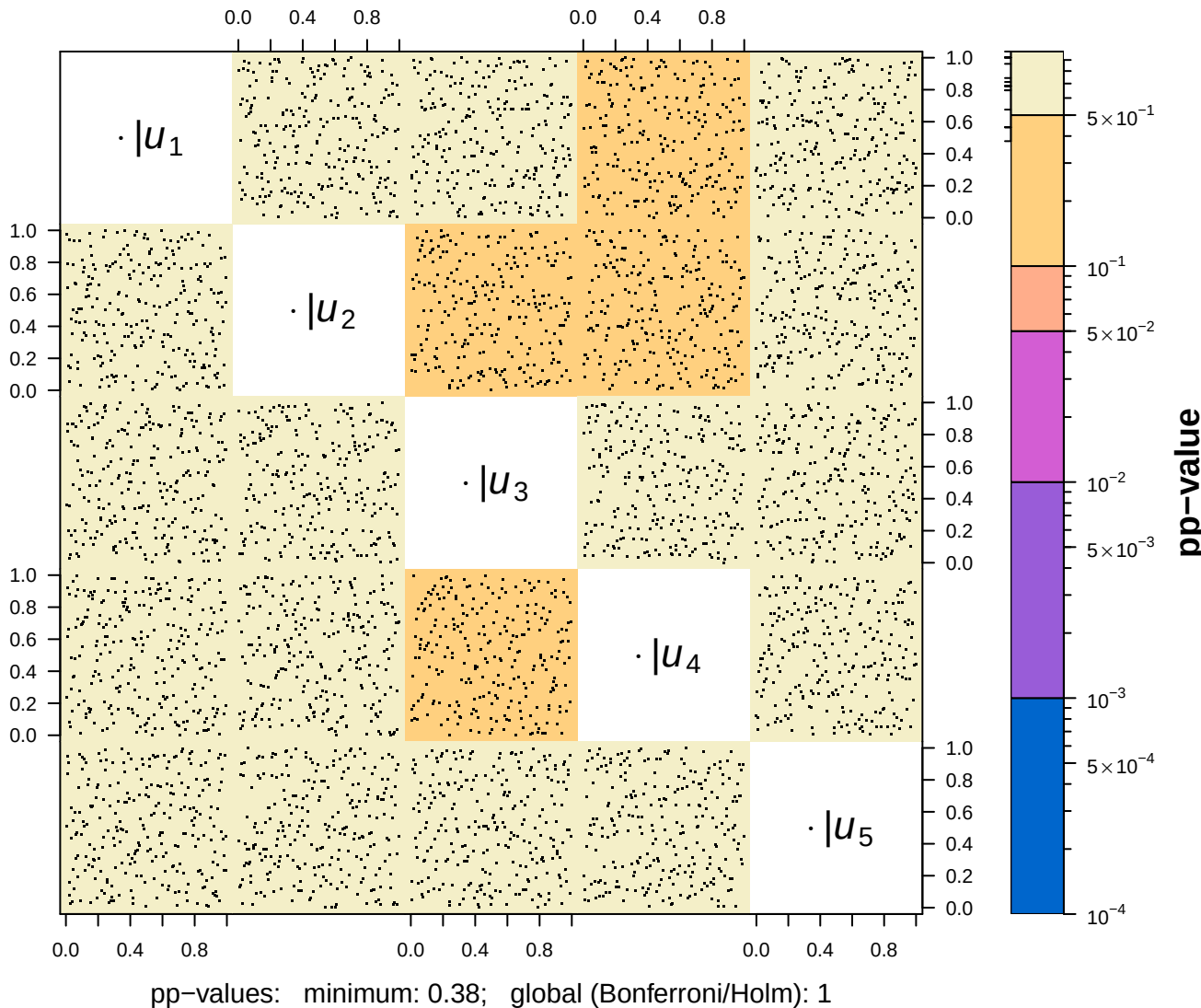


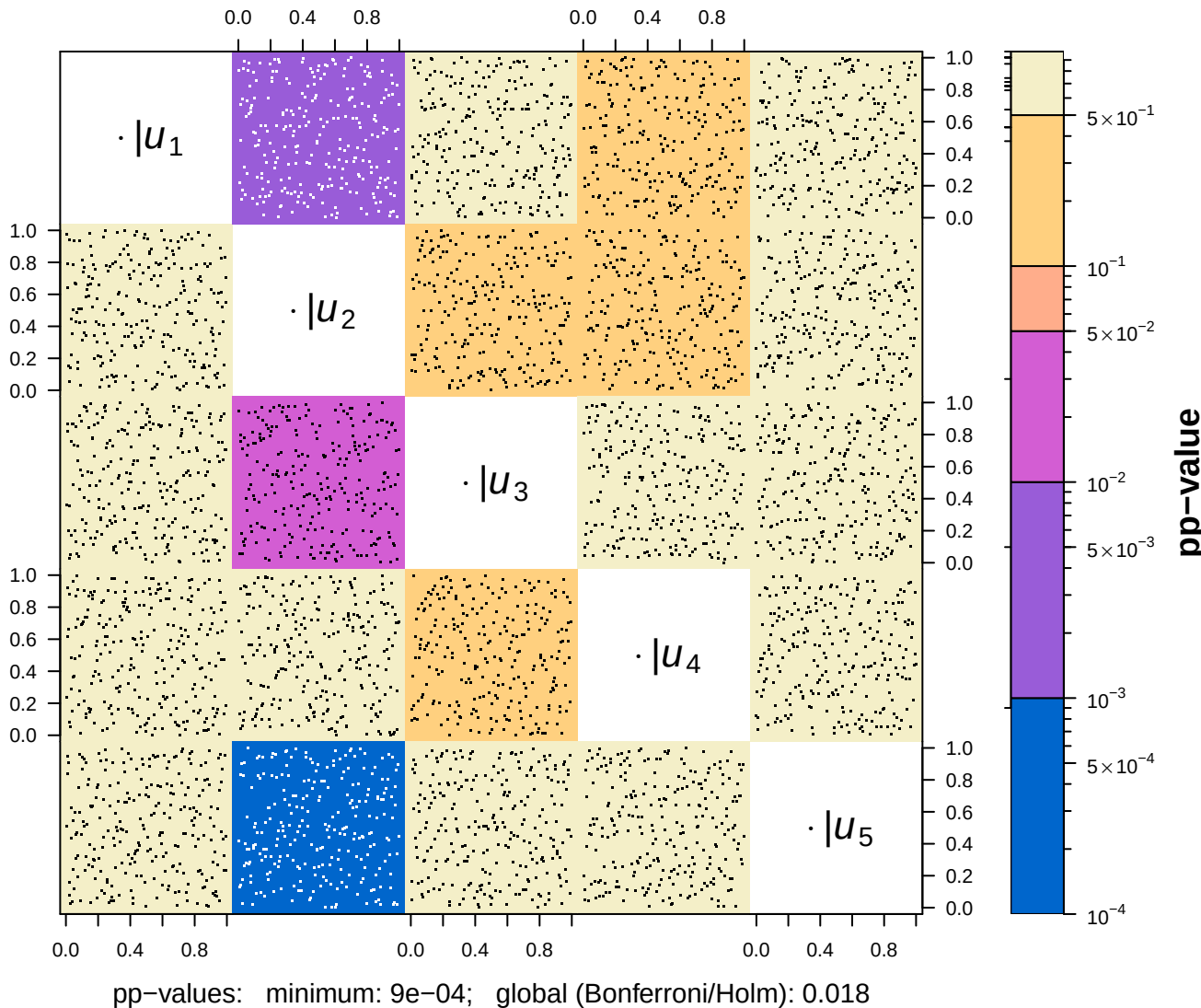
holm: 1.0, hochberg: 1.0, hommel: 1.0
 bonferroni: 1.0, BH: 1.0, BY: 1.0, none: 0.4

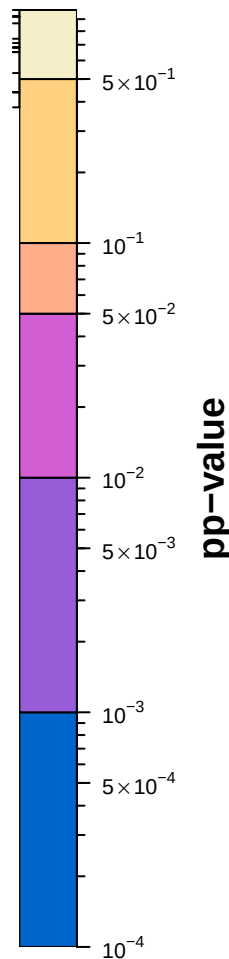
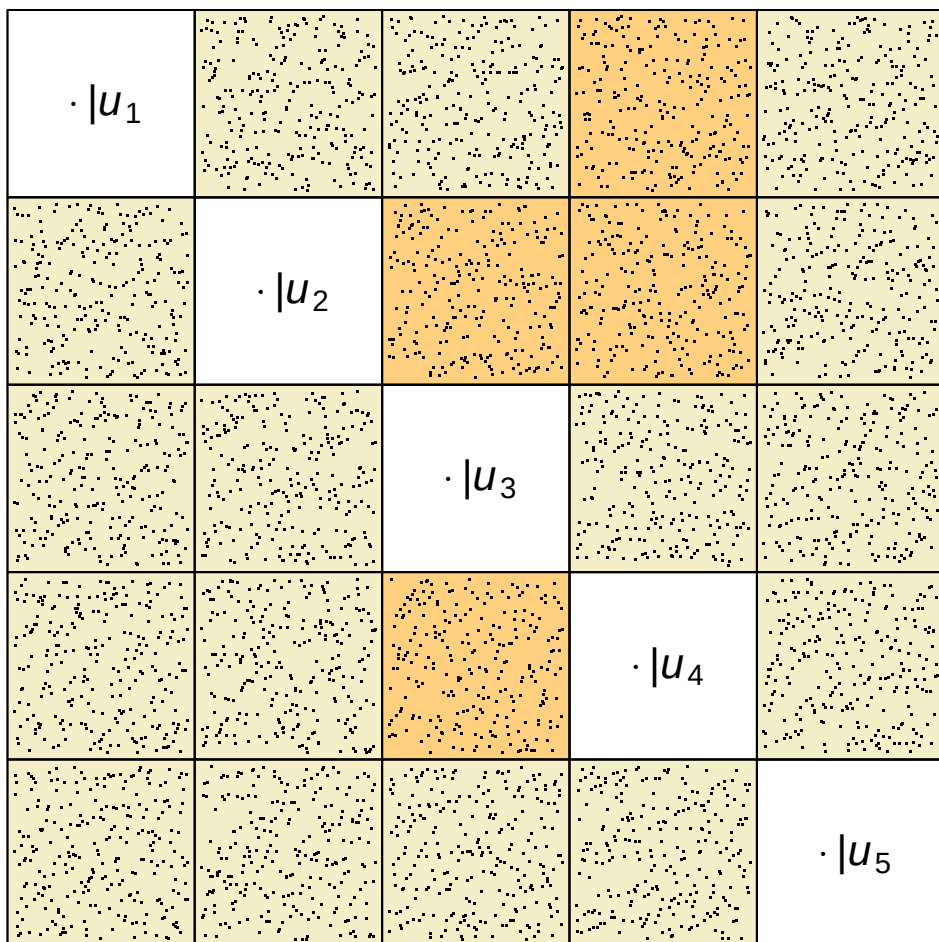
Pairwise Rosenblatt transformed observations to test

$H_0^S: C$ is Gumbel with $\tau = 0.5$

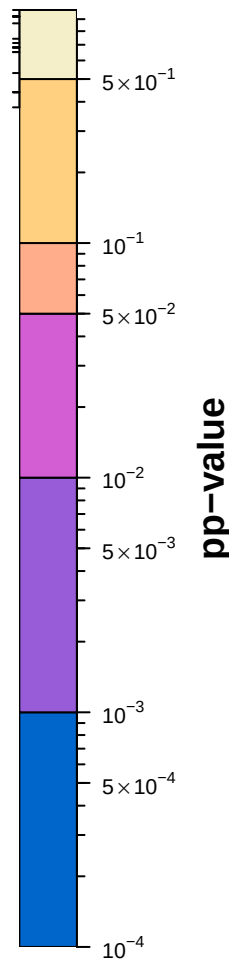
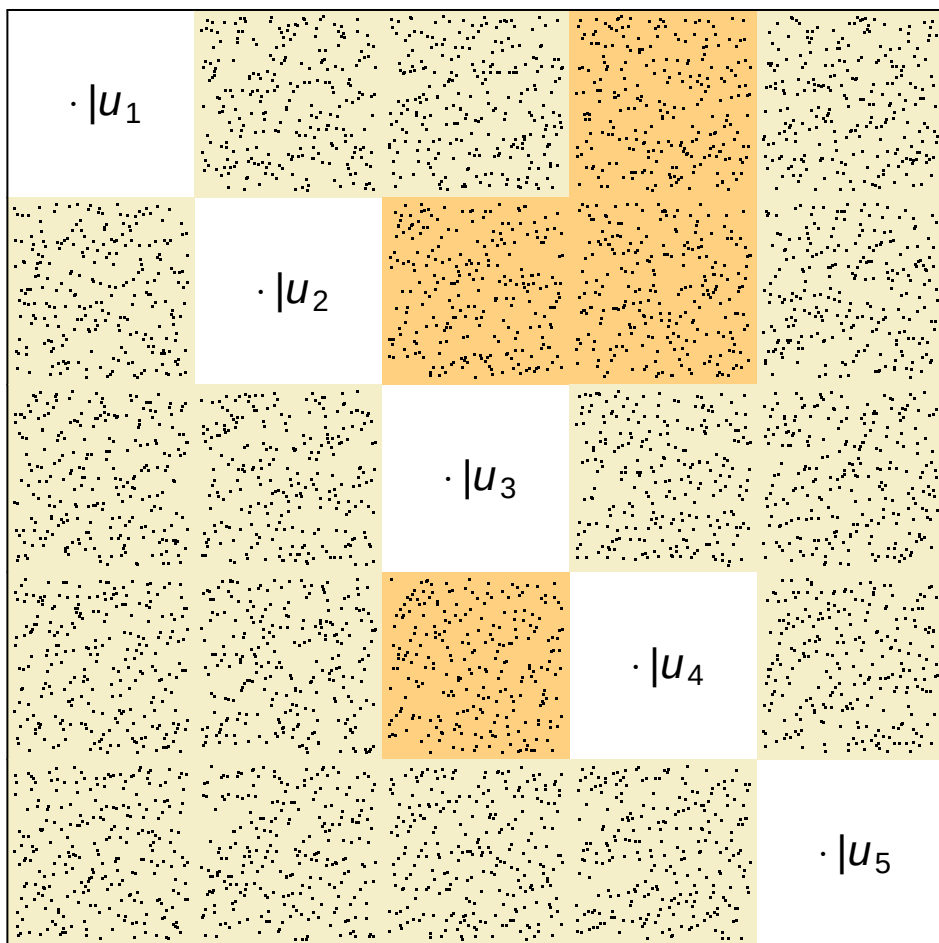




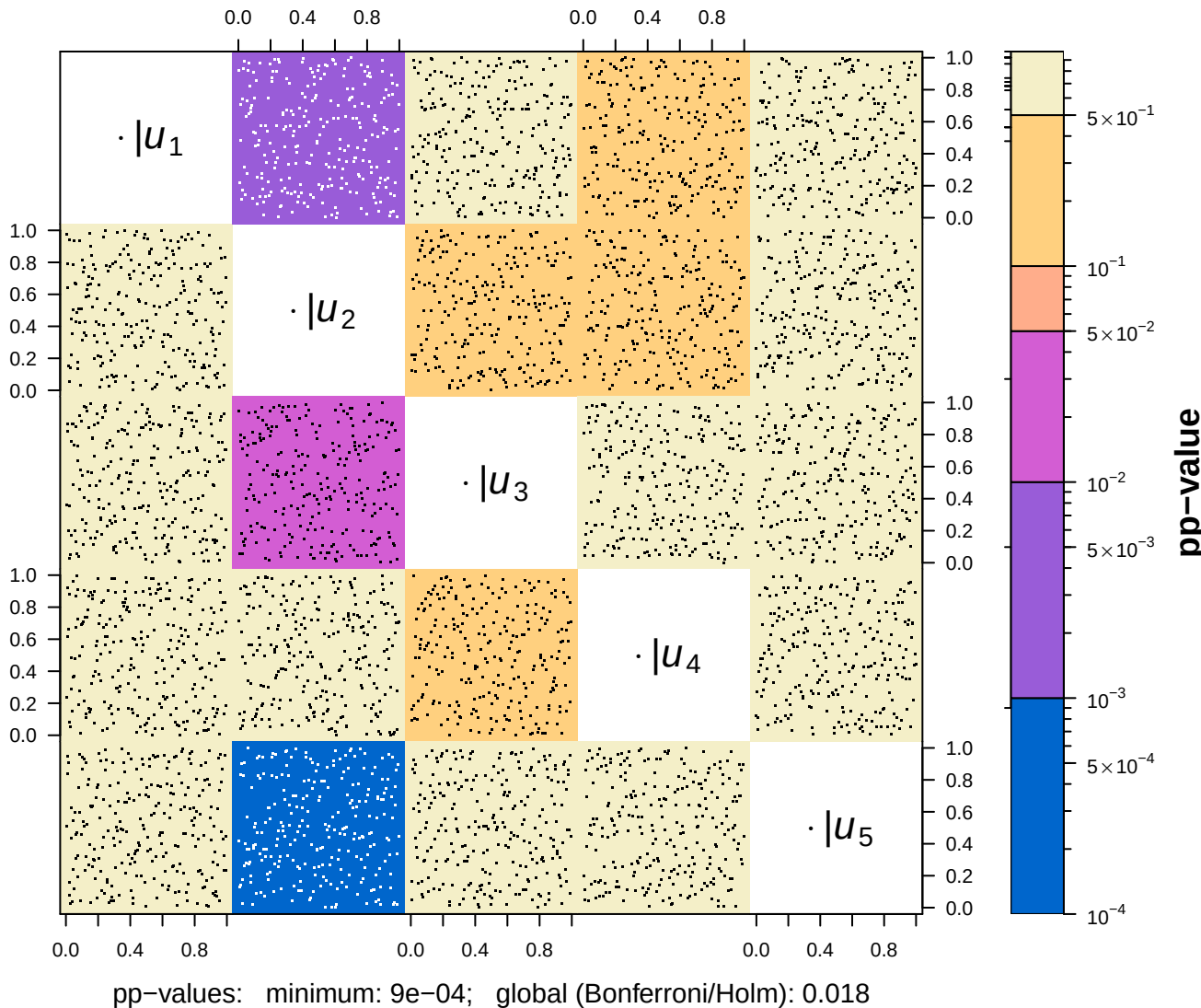


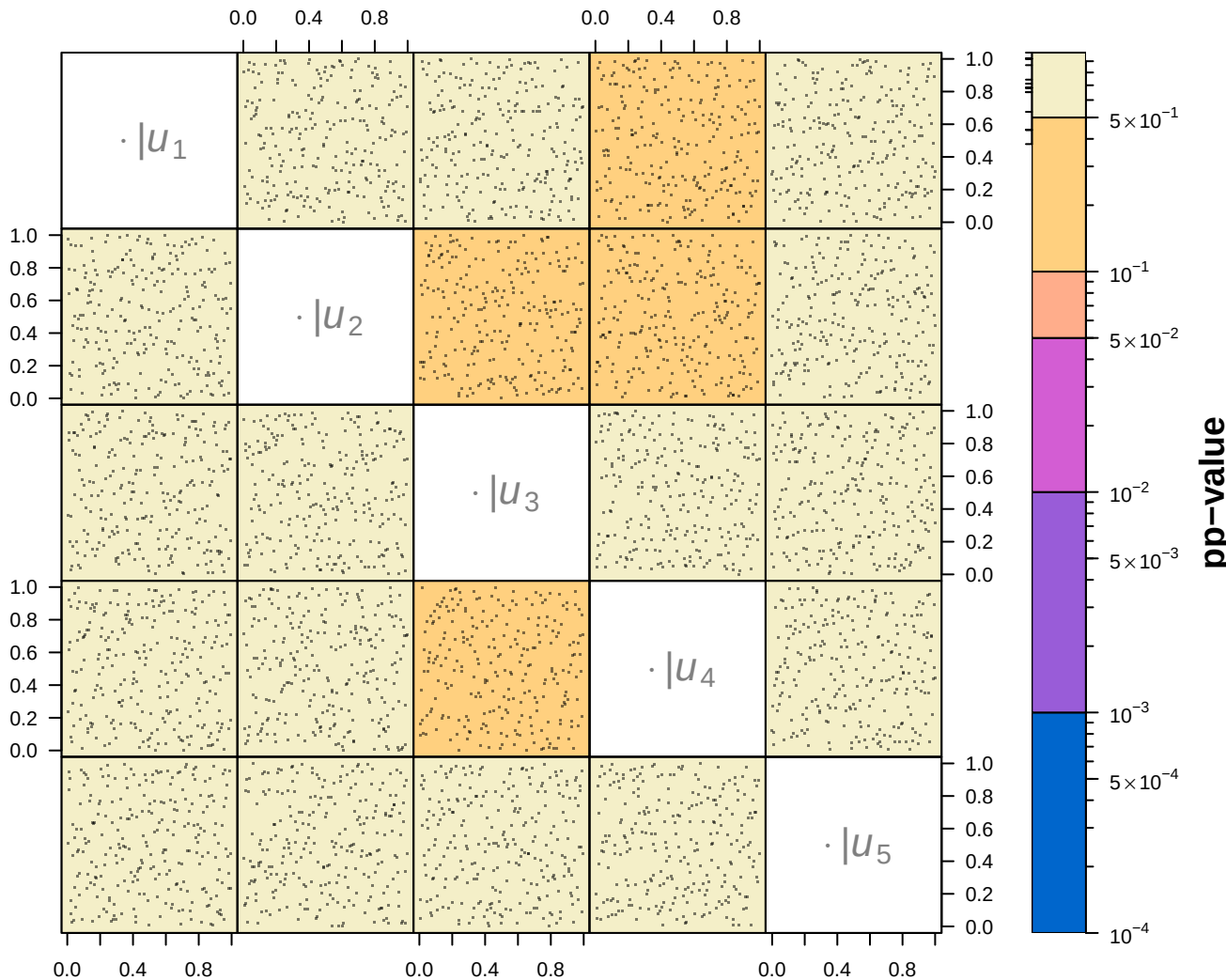


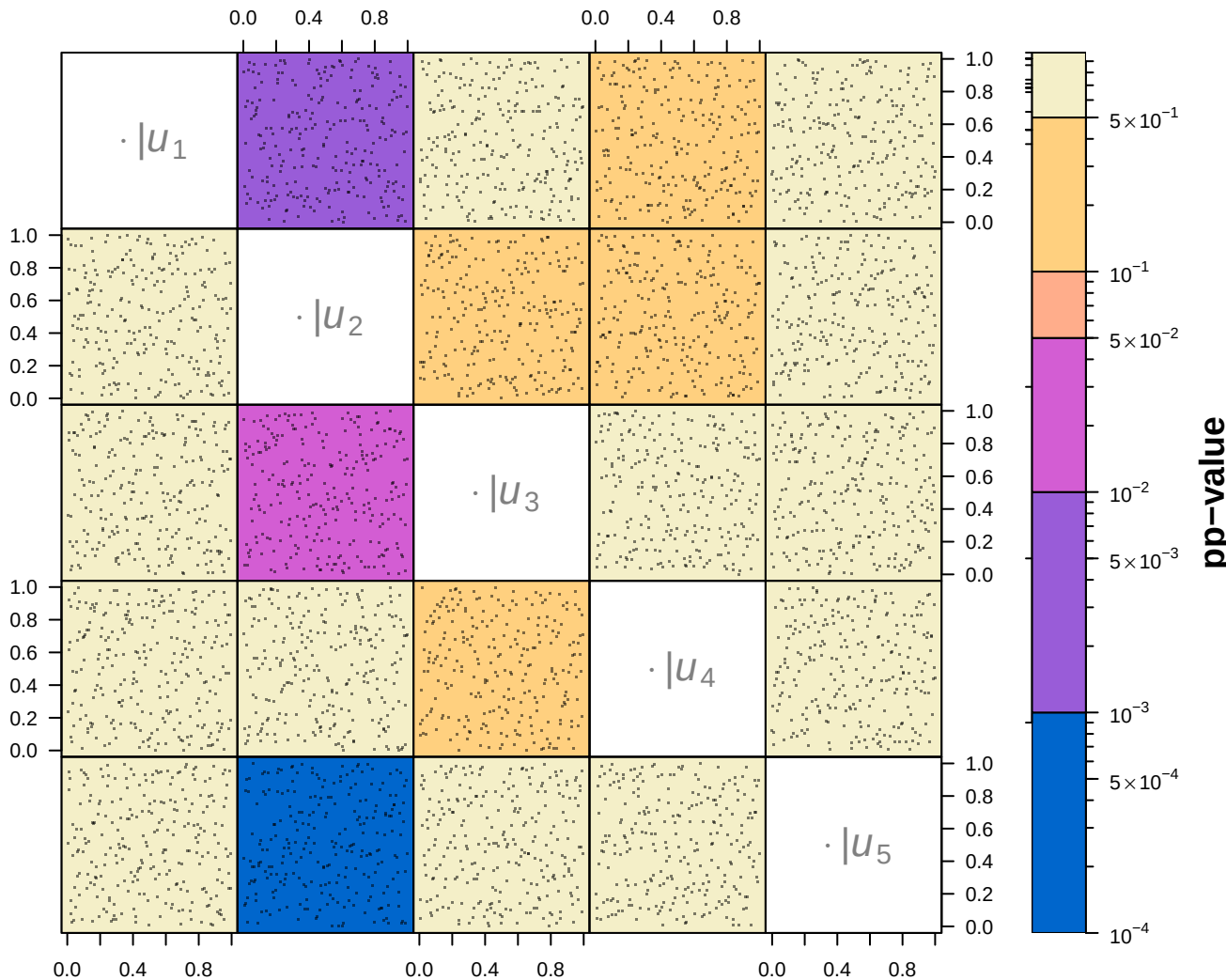
pp-values: minimum: 0.38; global (Bonferroni/Holm): 1



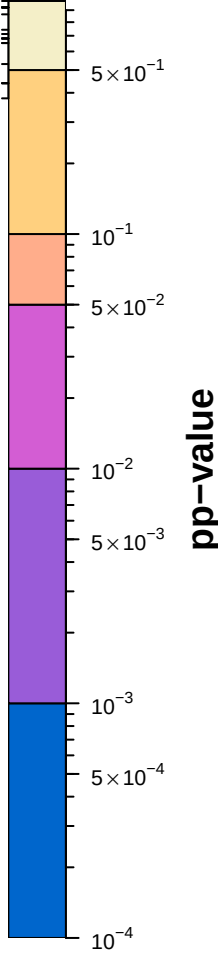
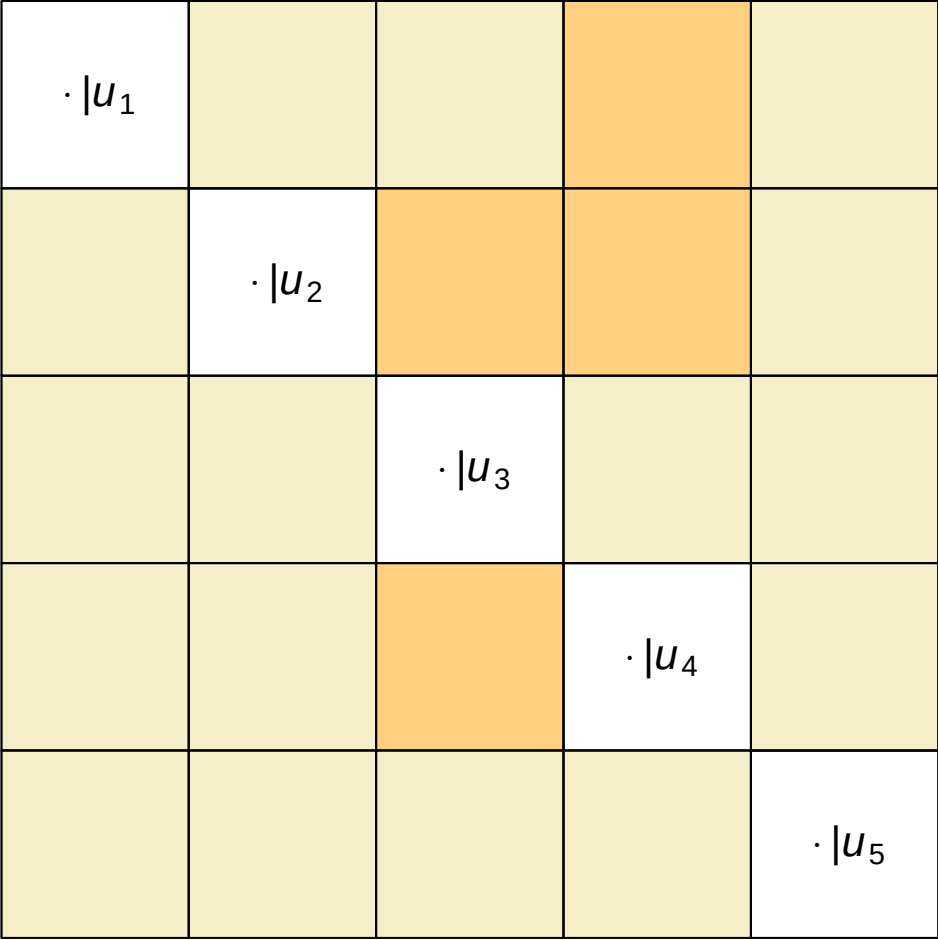
pp-values: minimum: 0.38; global (Bonferroni/Holm): 1



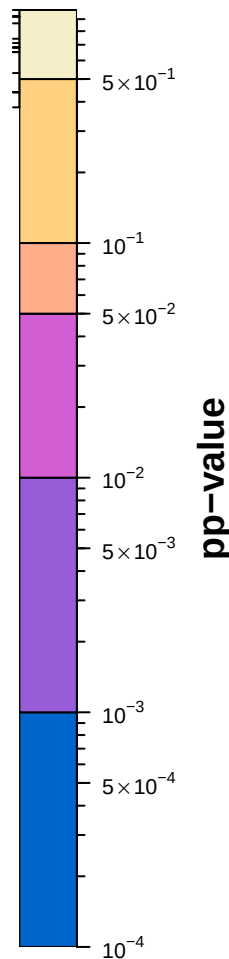
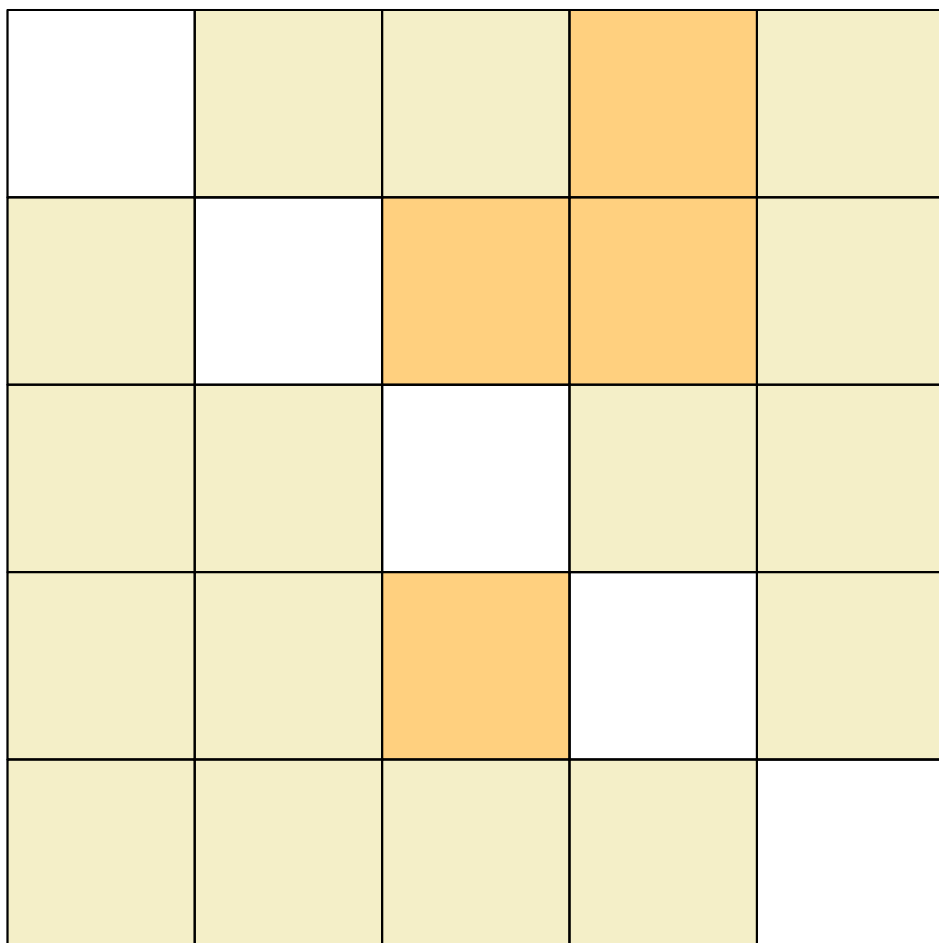




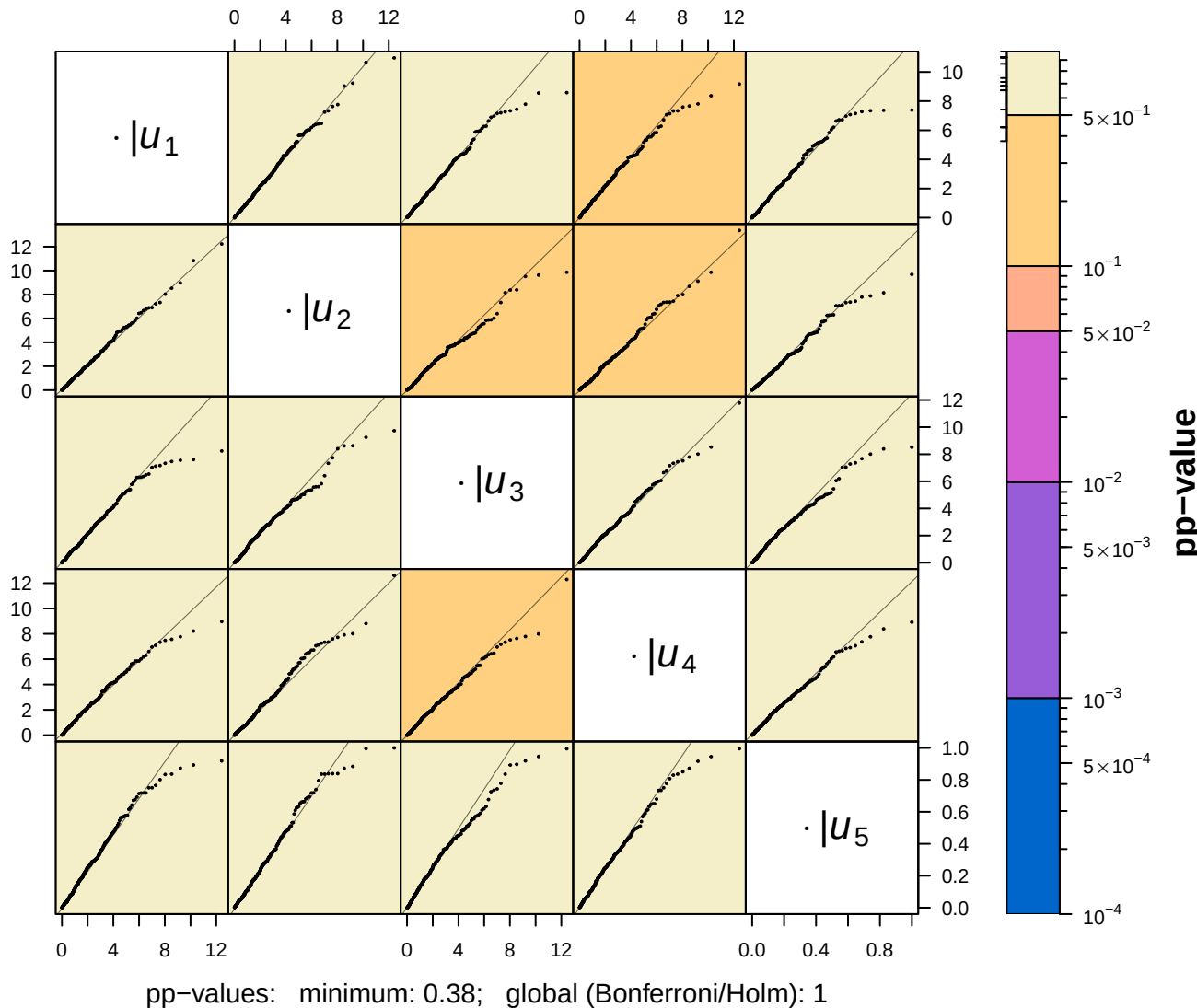
pp-values: minimum: 9e-04; global (Bonferroni/Holm): 0.018

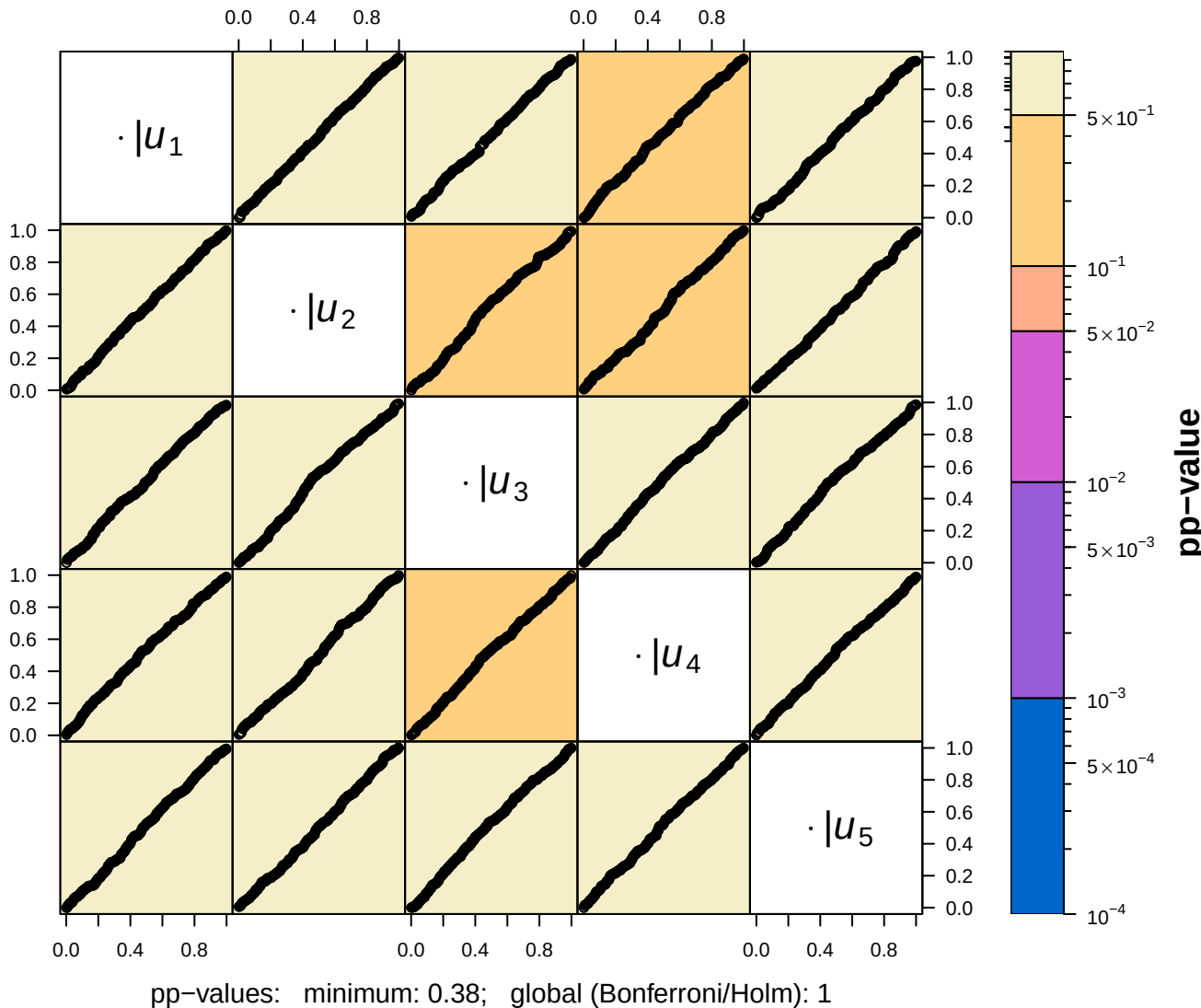


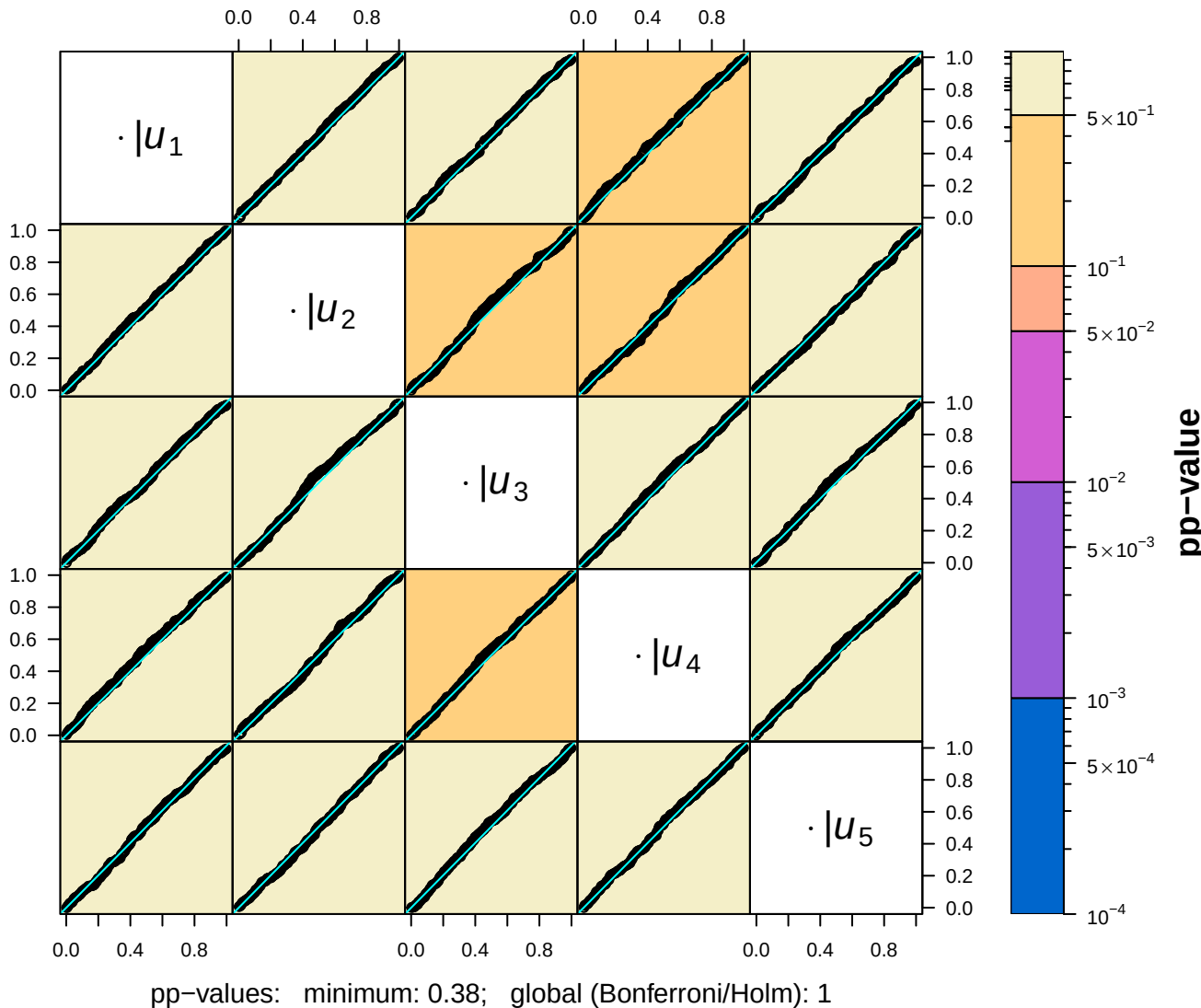
pp-values: minimum: 0.38; global (Bonferroni/Holm): 1

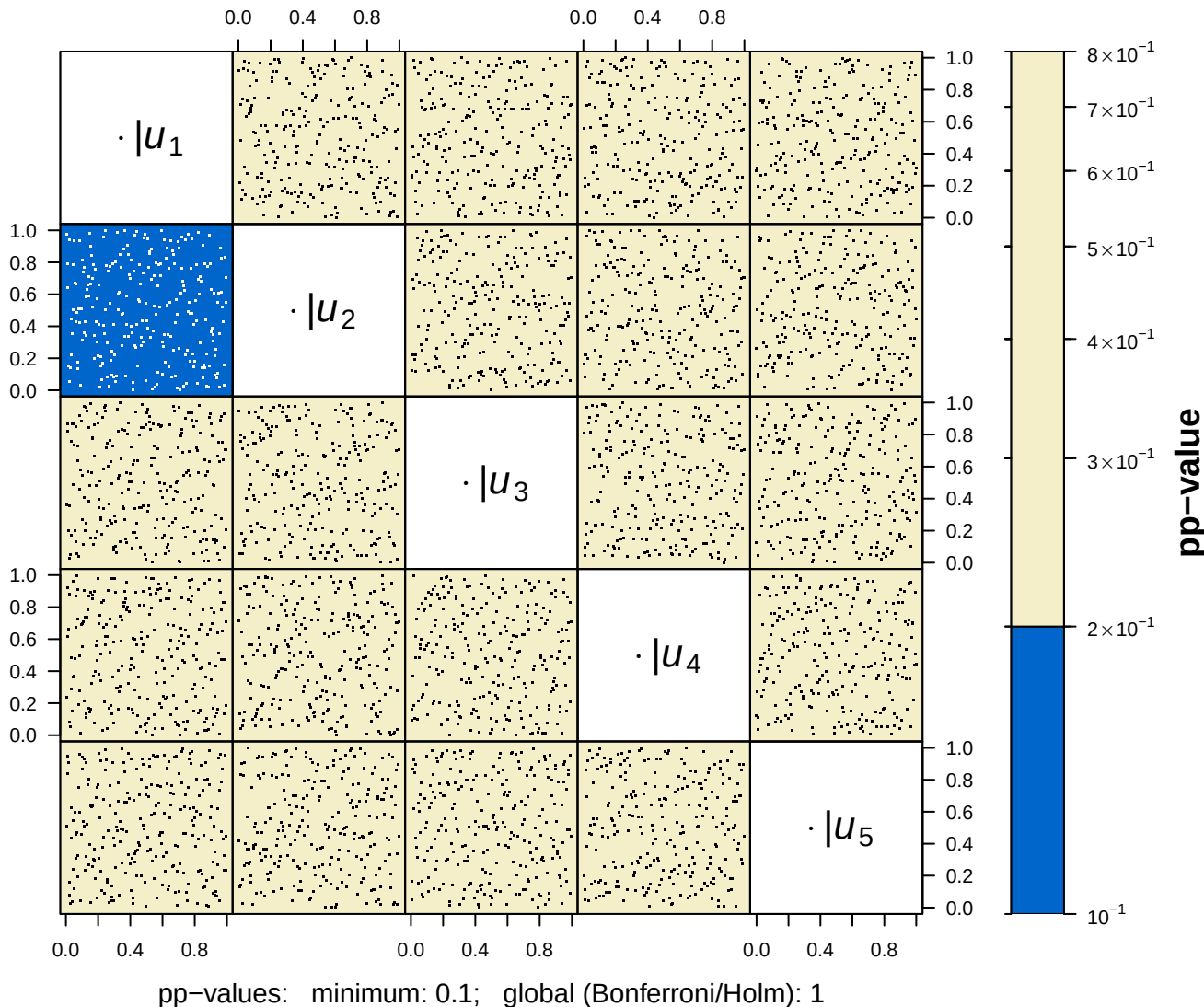


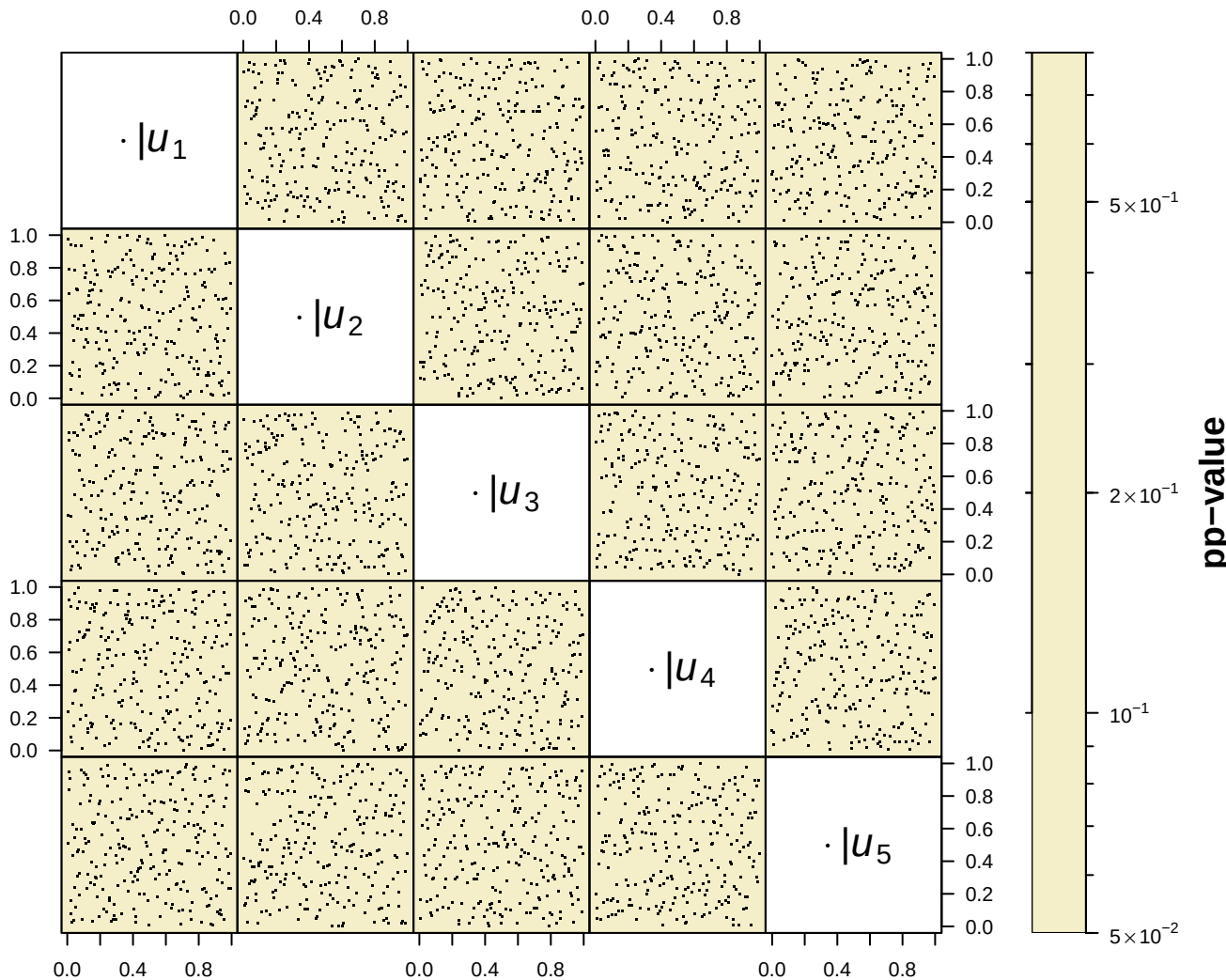
pp-values: minimum: 0.38; global (Bonferroni/Holm): 1

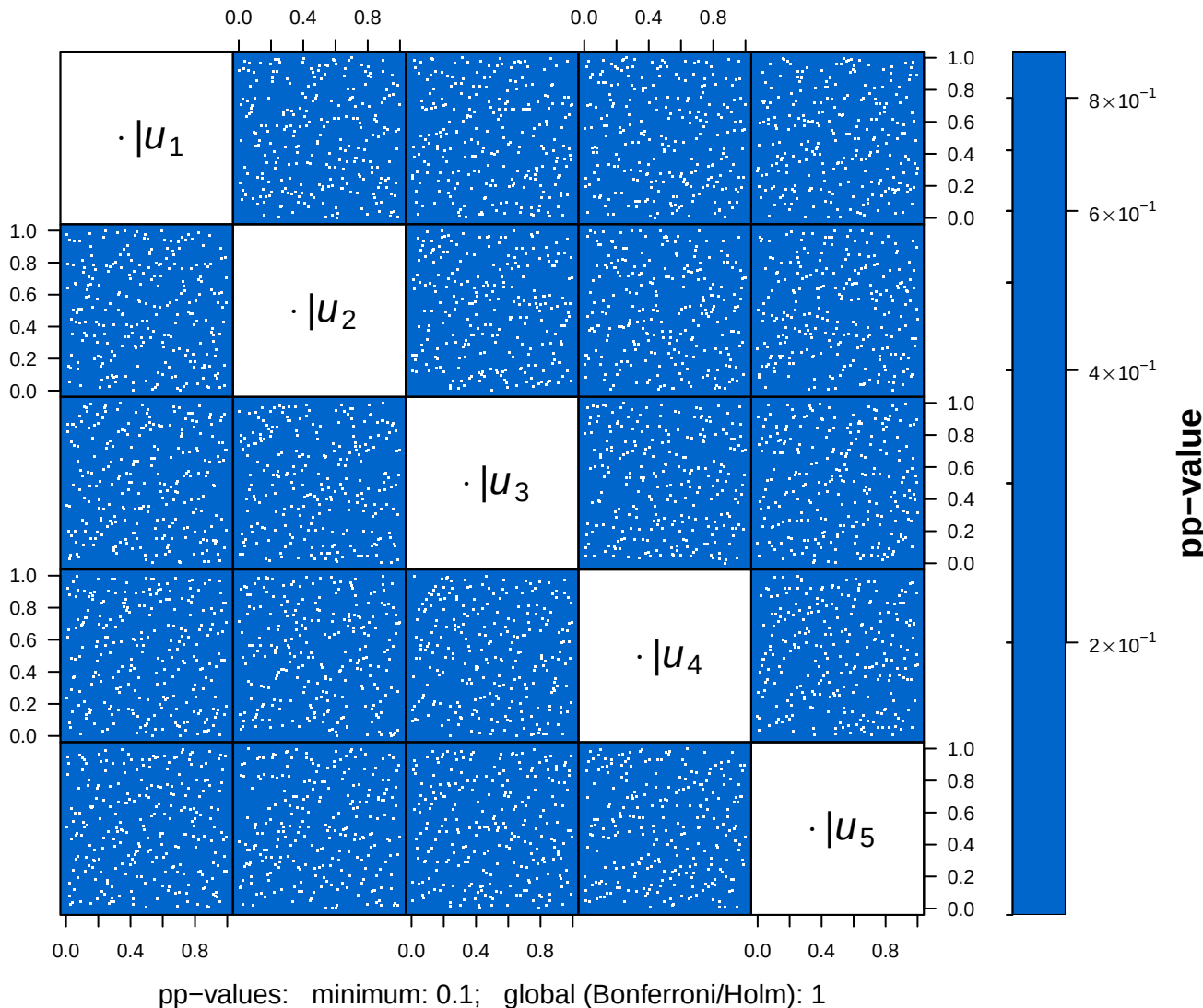


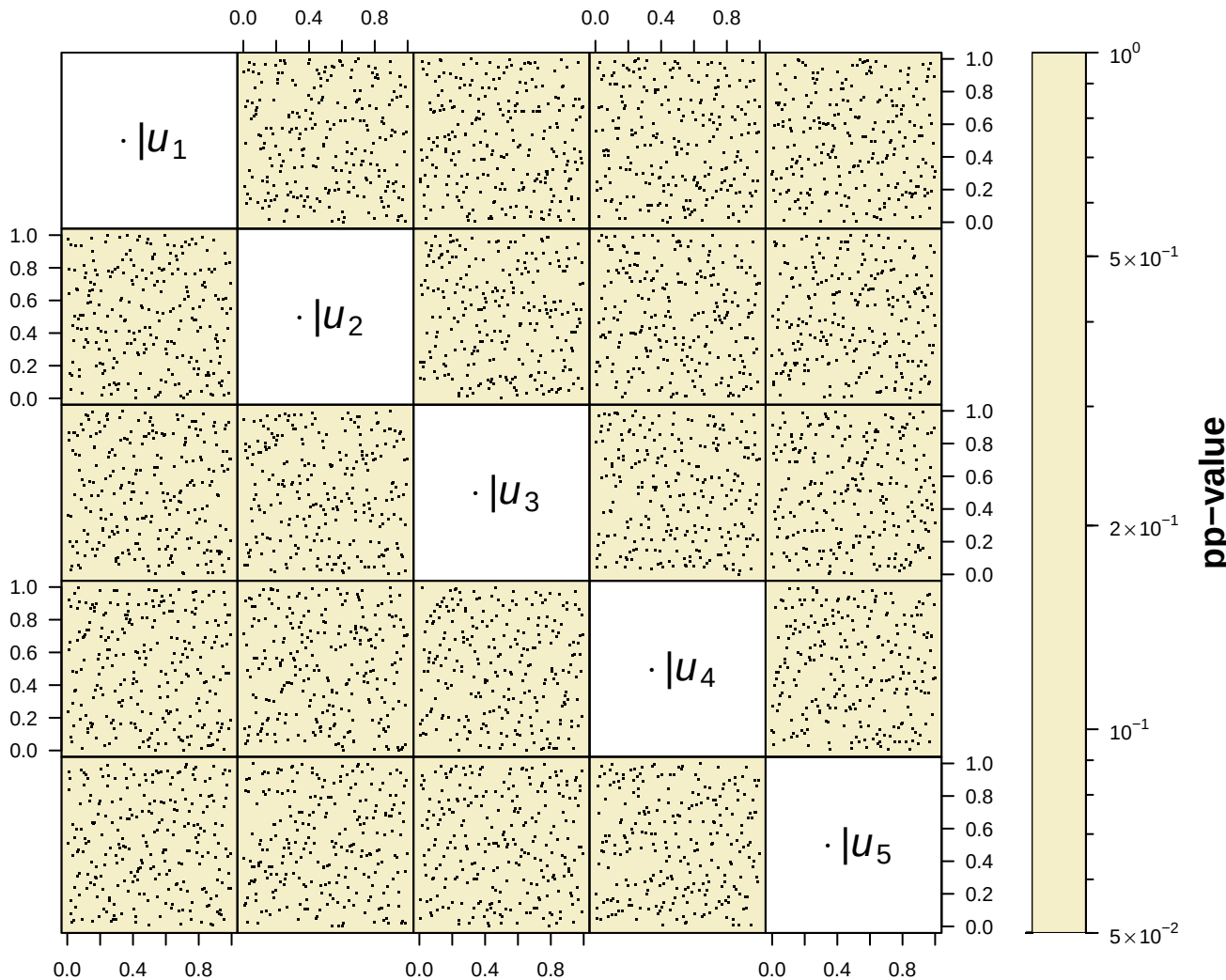




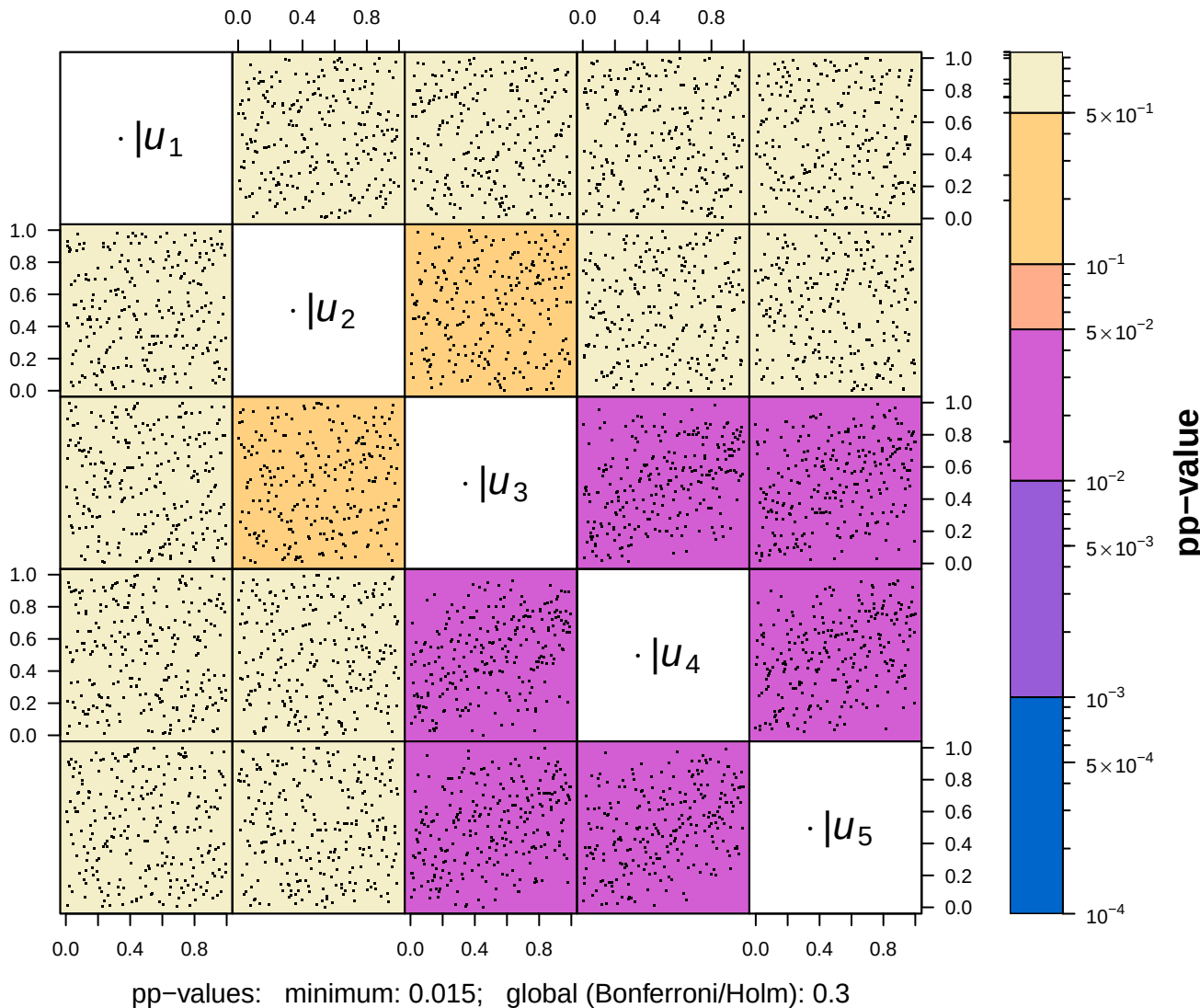


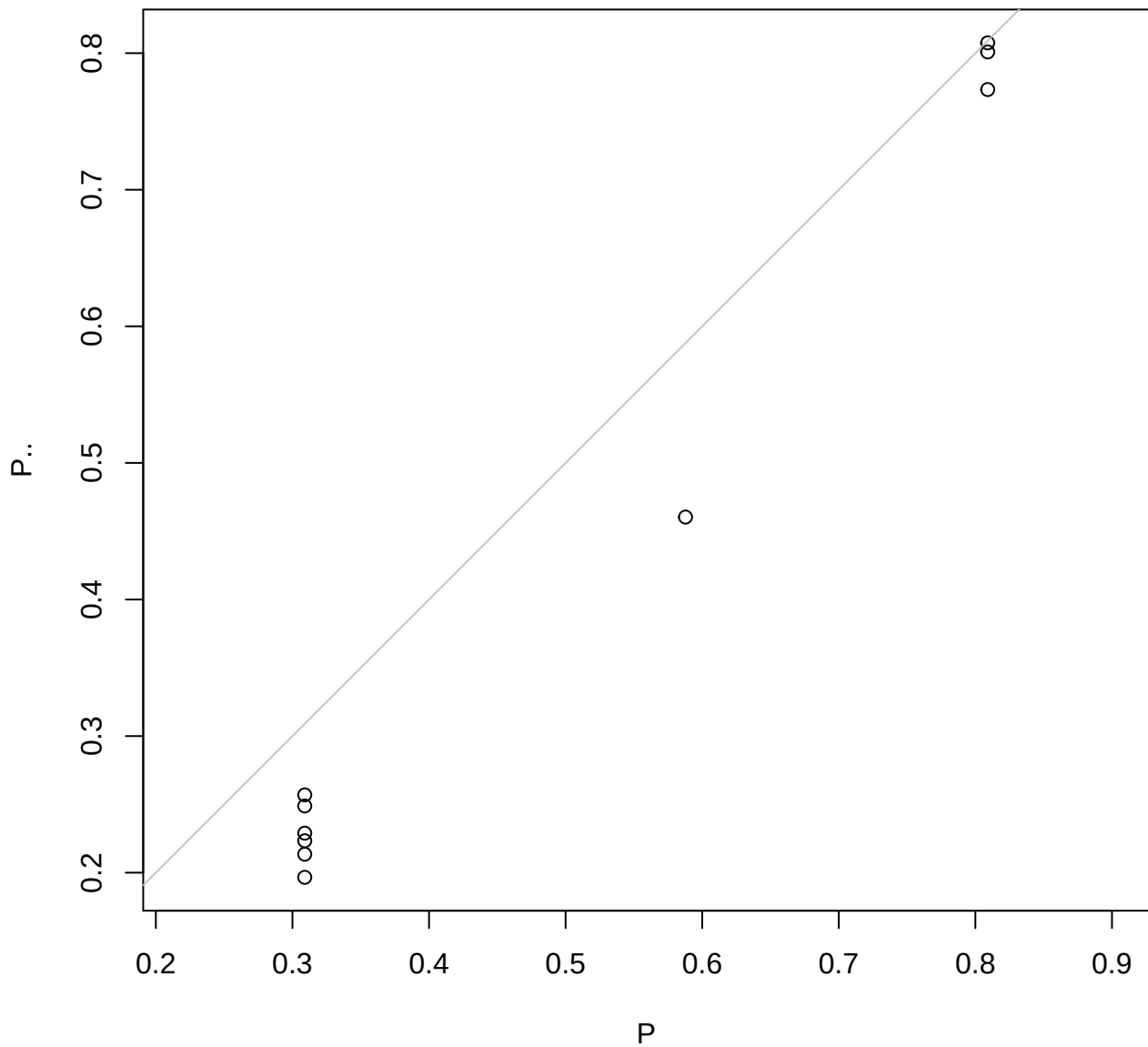




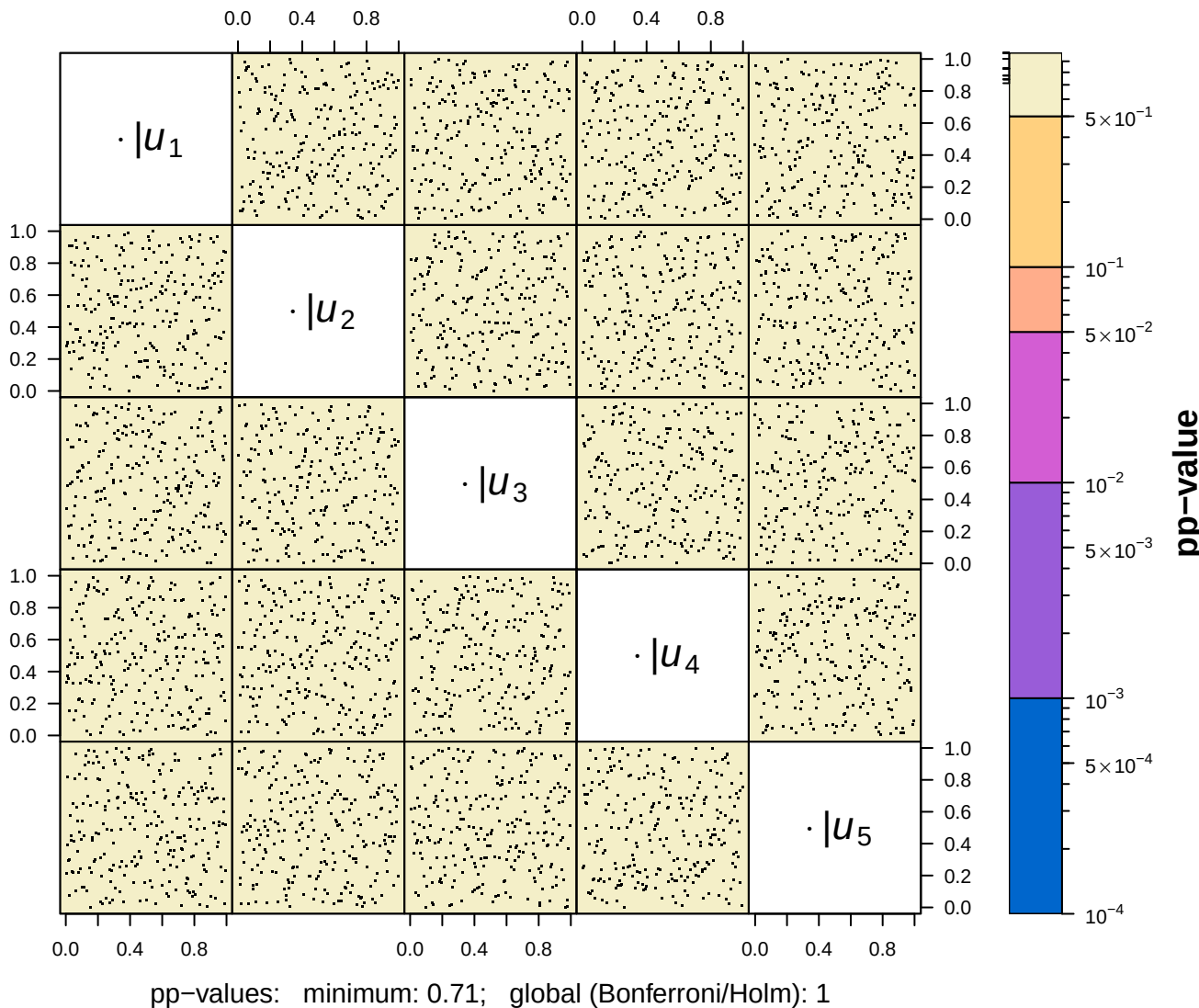


Pairwise Rosenblatt transformed observations to test
 $H_0^s: C$ is nested Gumbel with $\tau_0 = 0.2$, $\tau_1 = 0.4$, $\tau_2 = 0.4$

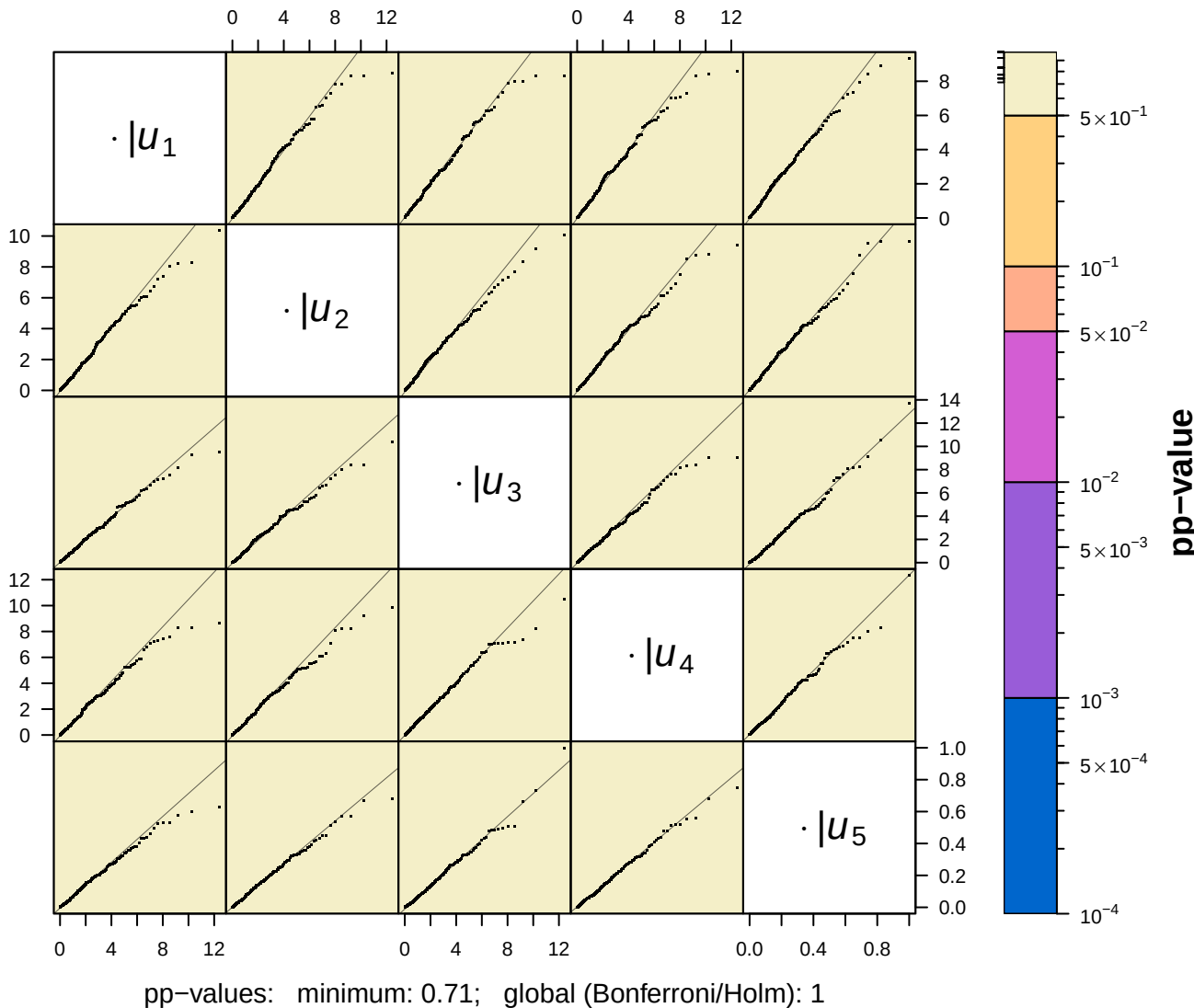




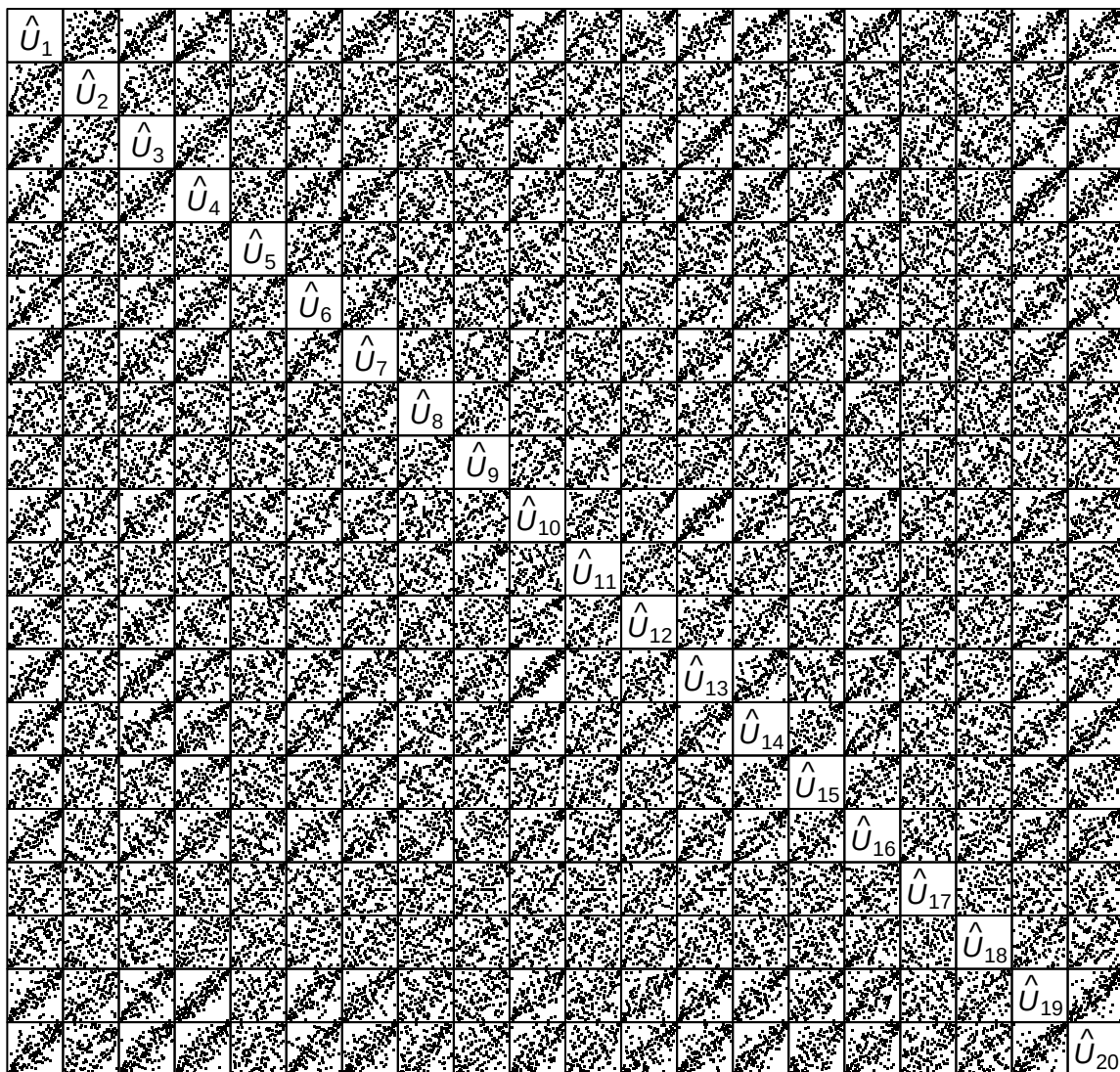
Pairwise Rosenblatt transformed pseudo-observations to test $H_0^S: C$ is t_4

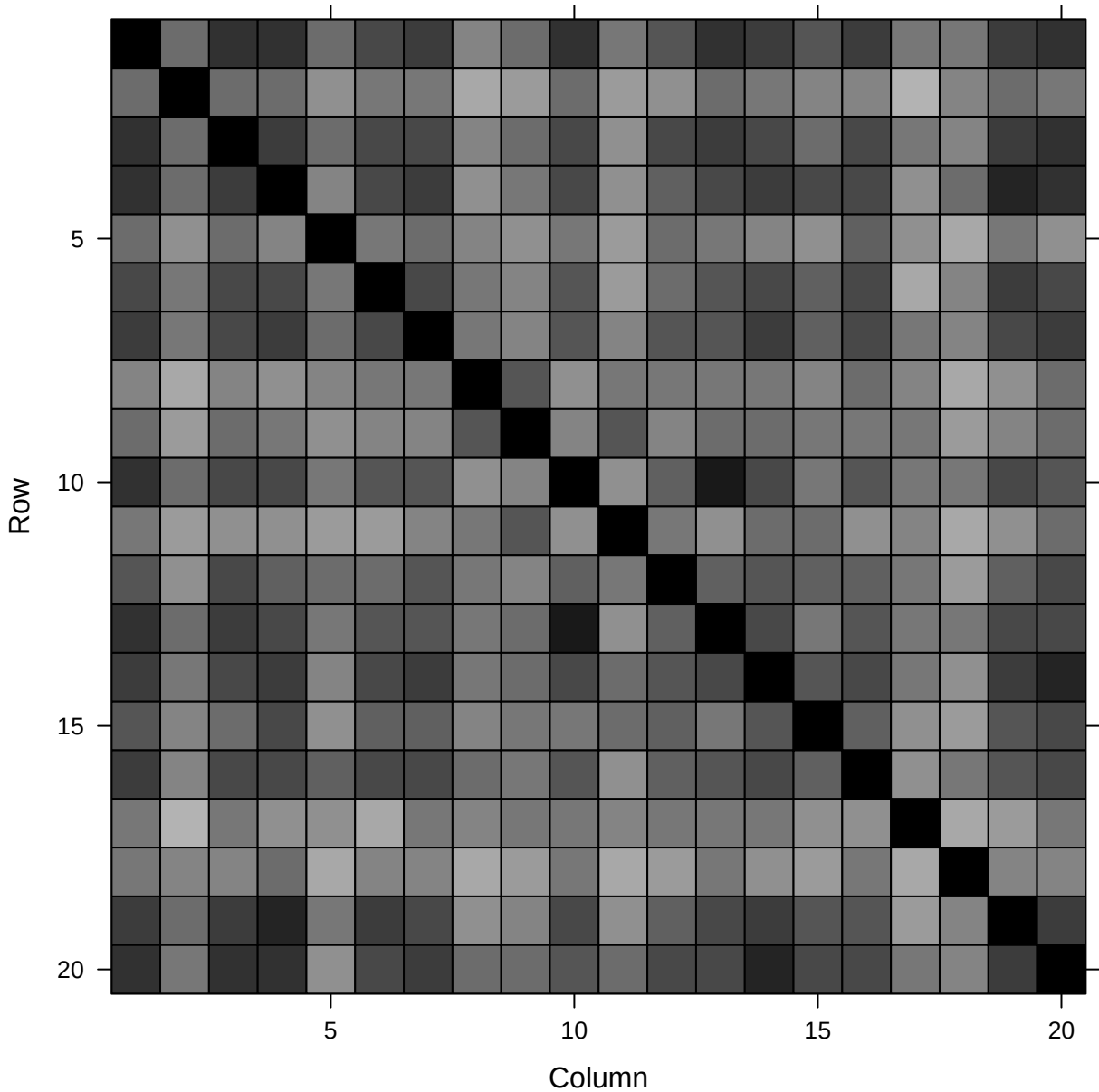


Pairwise Rosenblatt transformed pseudo-observations to test $H_0^S: C$ is t_4

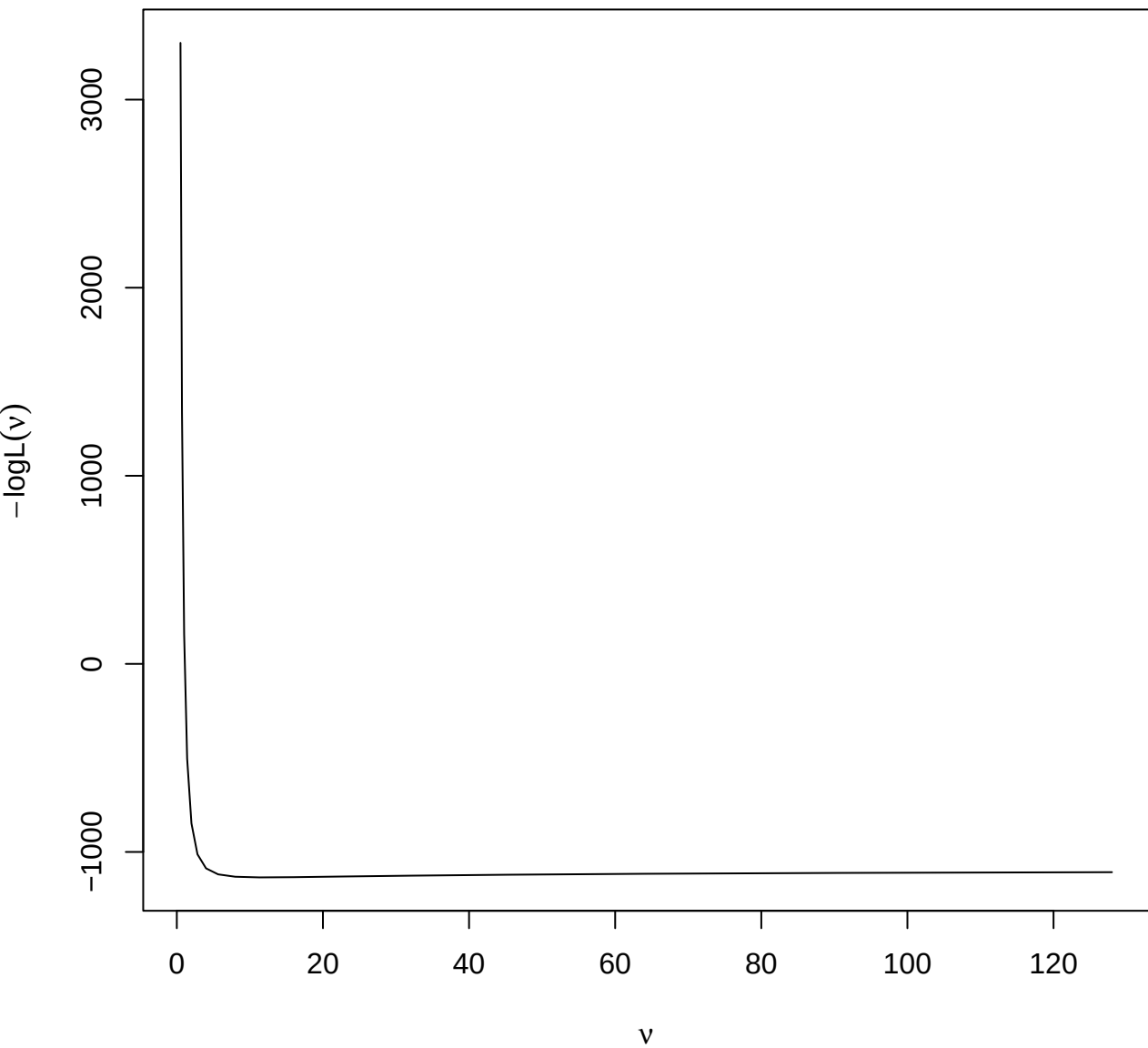


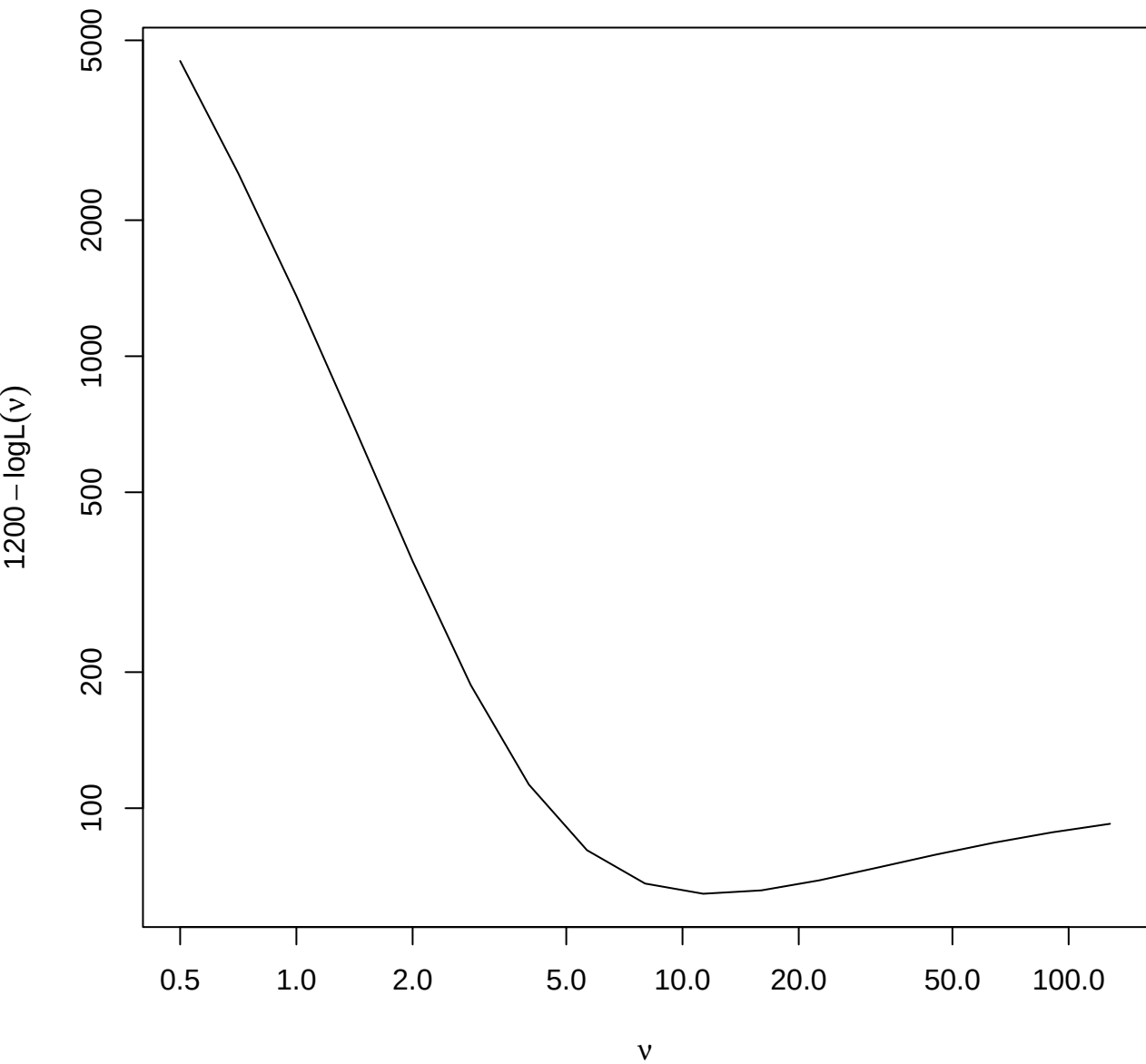
Pseudo-observations of the log-returns of the SMI



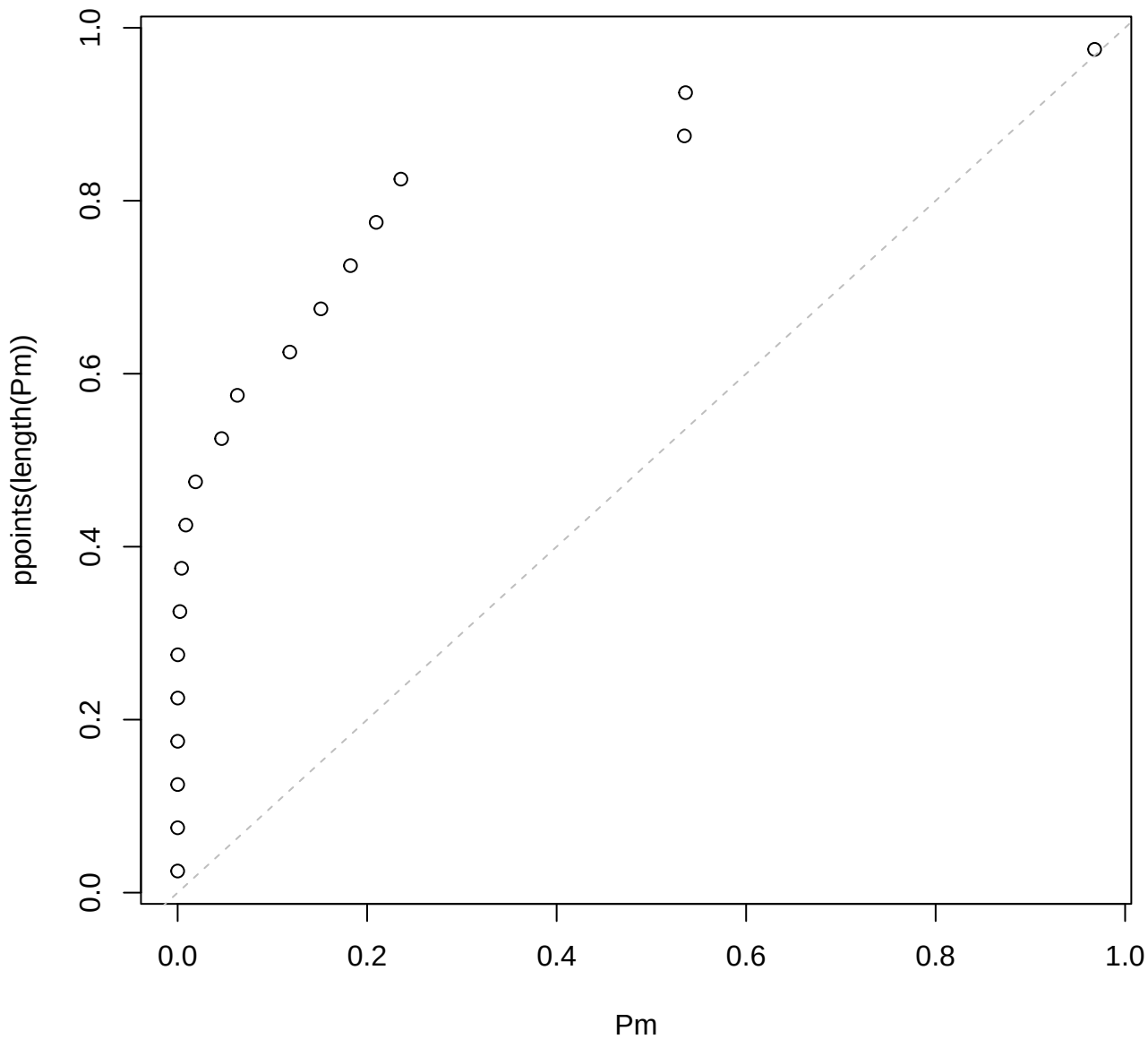


Dimensions: 20 x 20





QQ plot of p-values of Shapiro(X[,j]), j=1..20



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

