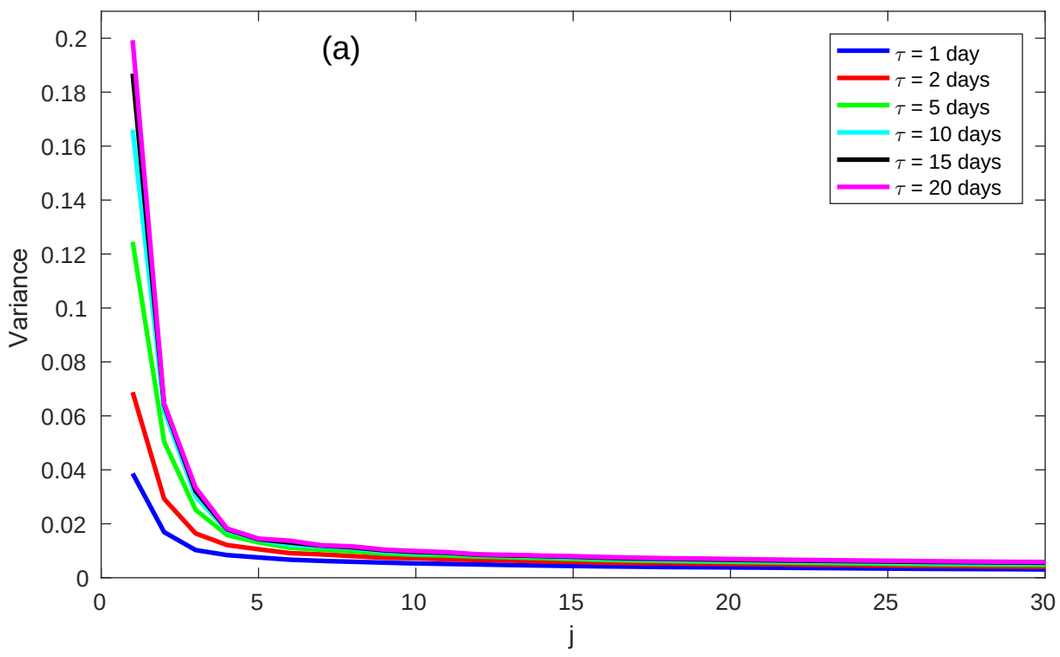
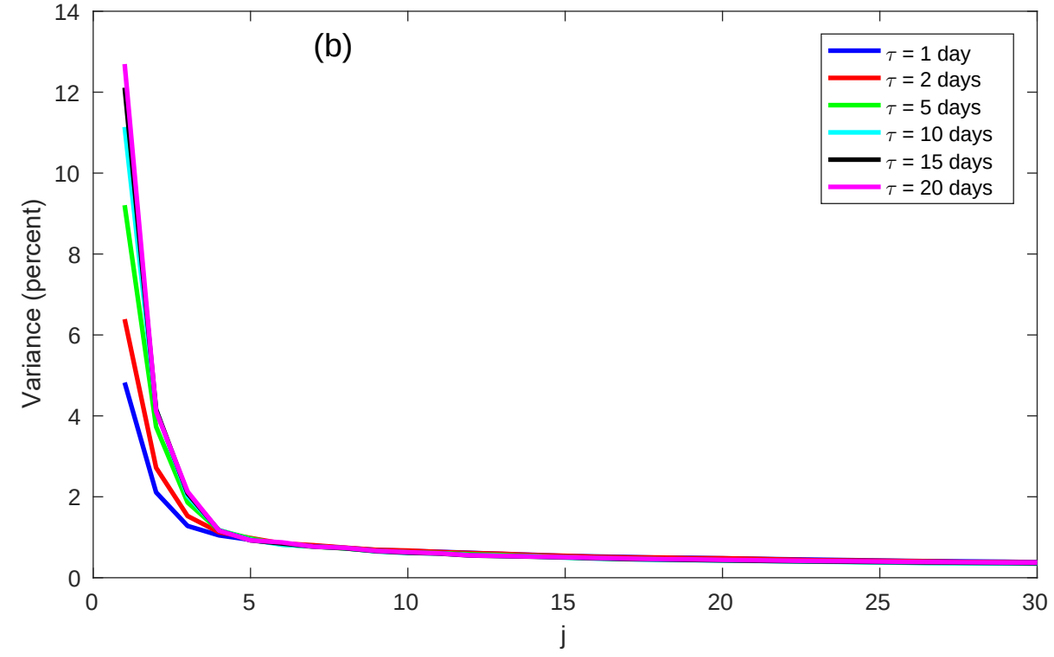
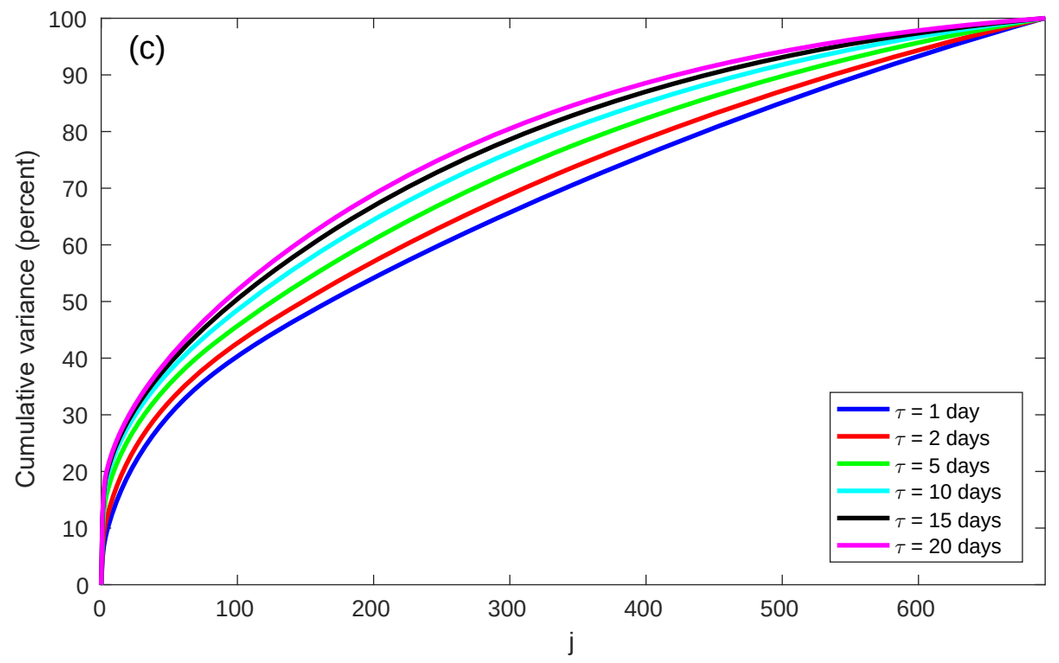
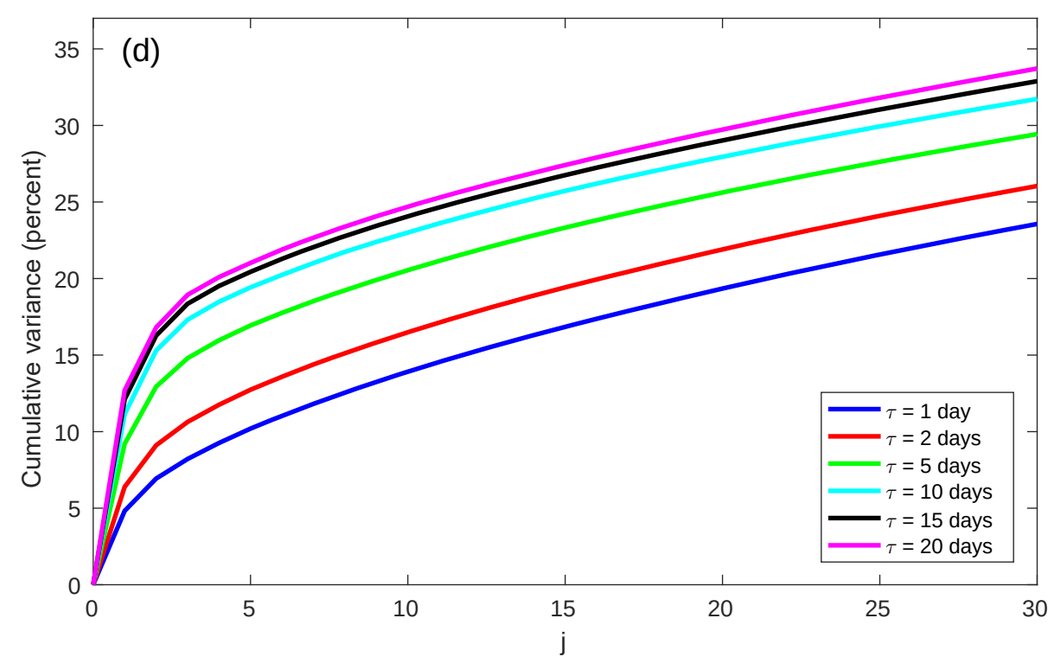

(a)
Variance
j
τ = 1 day
τ = 2 days
τ = 5 days
τ = 10 days
τ = 15 days
τ = 20 days


(b)
Variance (percent)
j
τ = 1 day
τ = 2 days
τ = 5 days
τ = 10 days
τ = 15 days
τ = 20 days


(c)
Cumulative variance (percent)
j
τ = 1 day
τ = 2 days
τ = 5 days
τ = 10 days
τ = 15 days
τ = 20 days


(d)
Cumulative variance (percent)
j
τ = 1 day
τ = 2 days
τ = 5 days
τ = 10 days
τ = 15 days
τ = 20 days