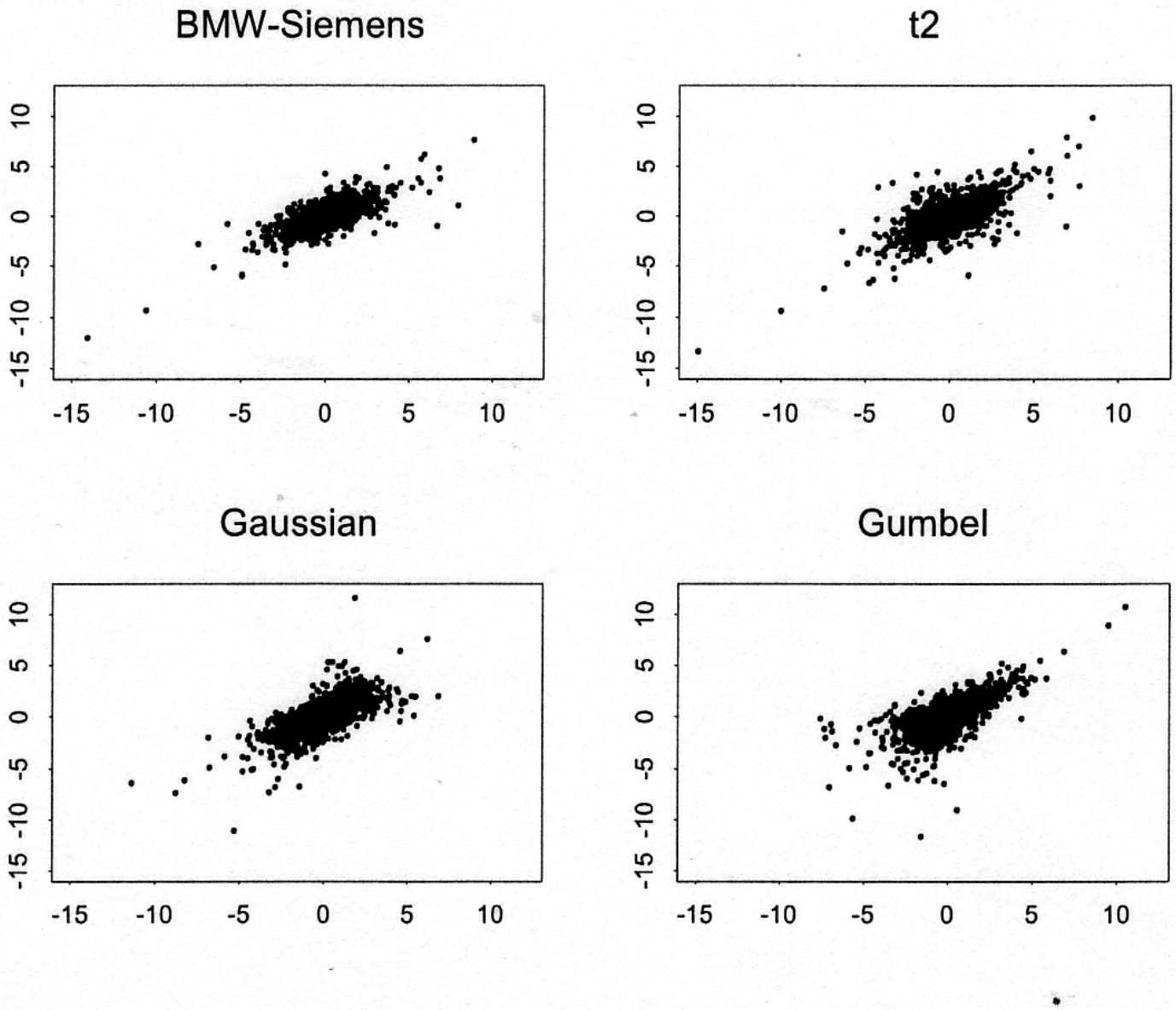

Figure 26: The upper left plot shows BMW-Siemens daily log returns from 1989 to 1996. The other plots show samples from bivariate distributions with t_4-margins and Kendall's tau 0.5.