ASMB-23-206: Supplementary Material

Comparing Risk Profiles of International Stock Markets as Functional Data: COVID-19 versus the Global Financial Crisis

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Derivative Results

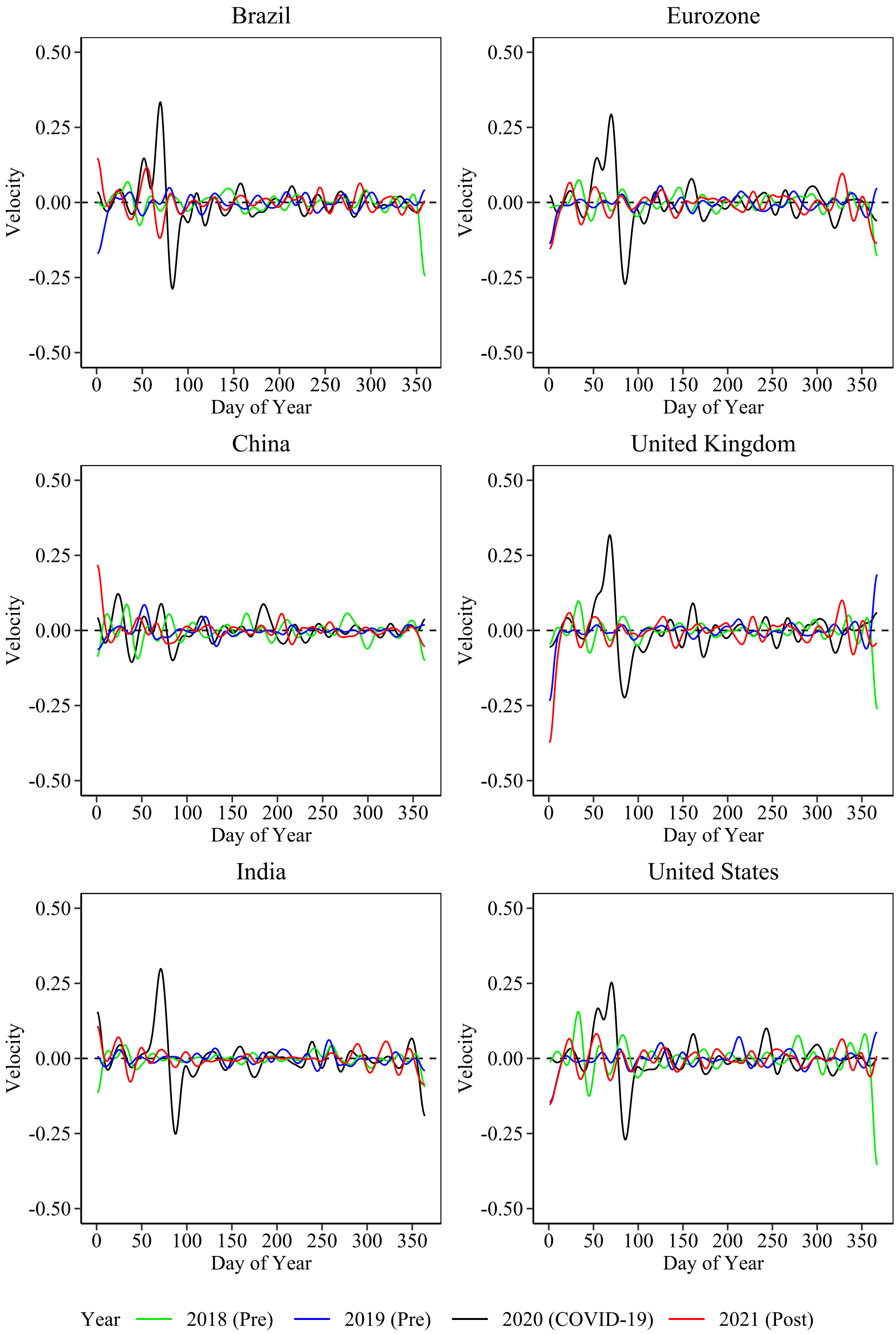

Figure S.1: The first derivative of the realised volatility over the COVID-19 period.

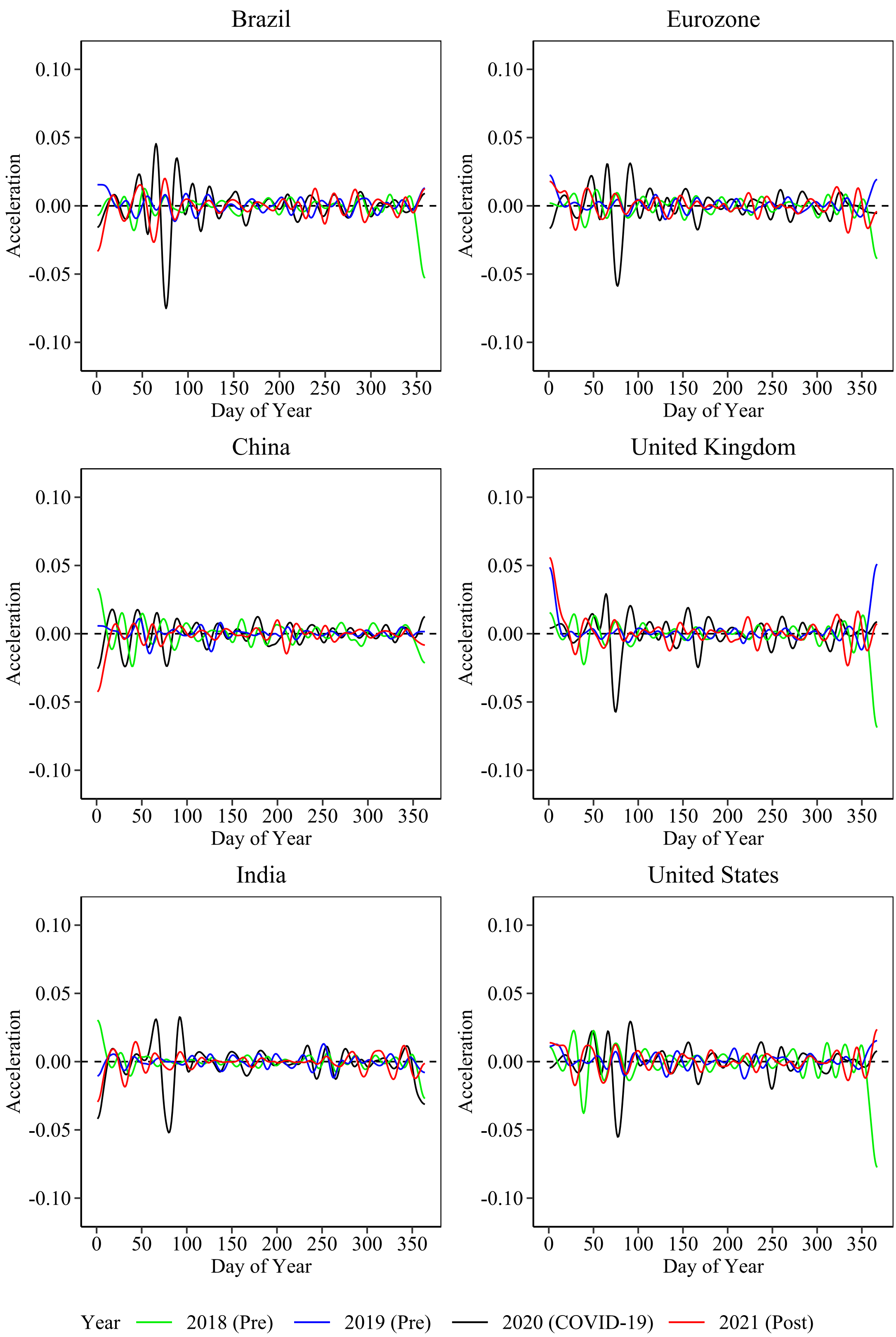

Figure S.2: The second derivative of the realised volatility over the COVID-19 period.

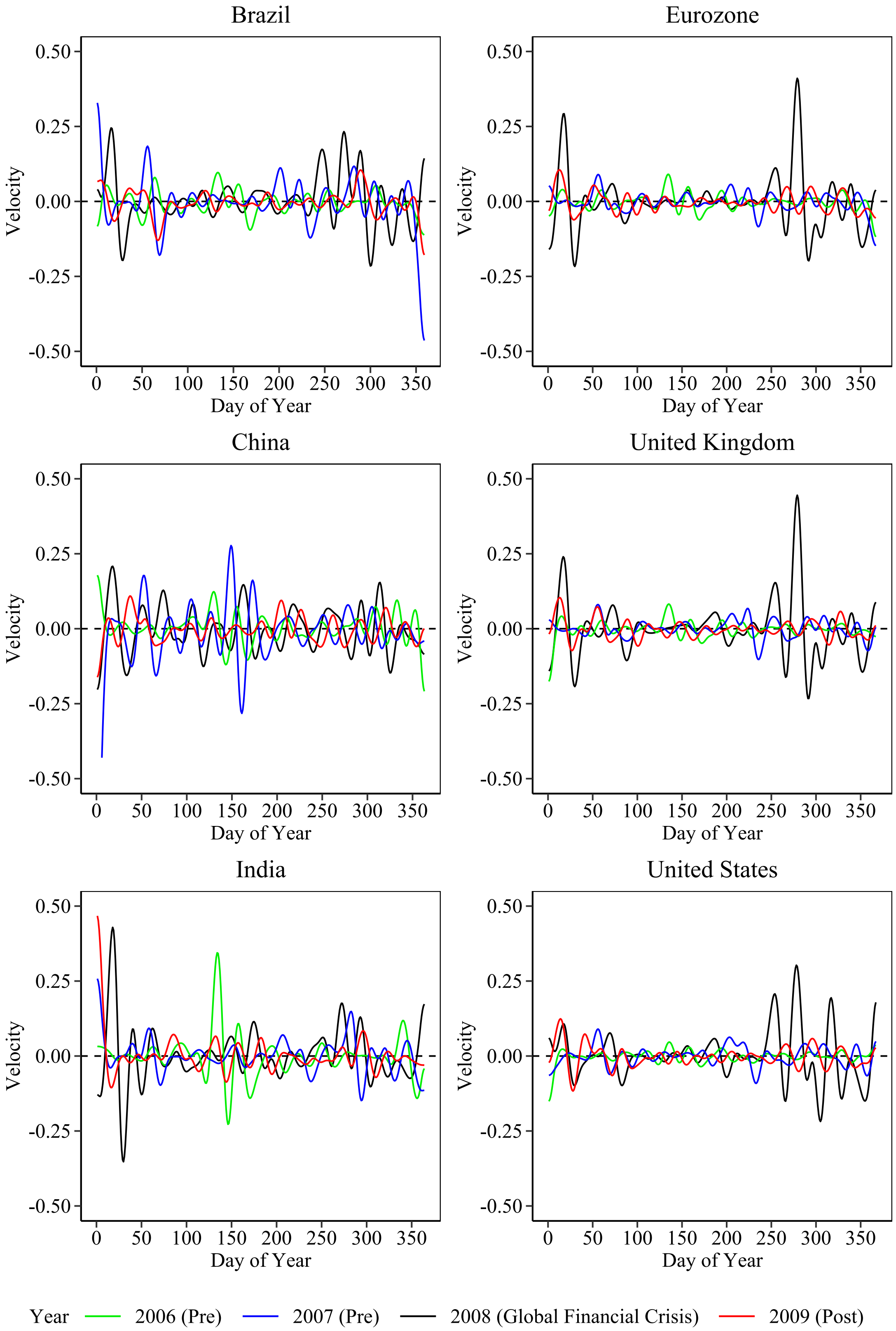

Figure S.3: The first derivative of the realised volatility over the GFC period.

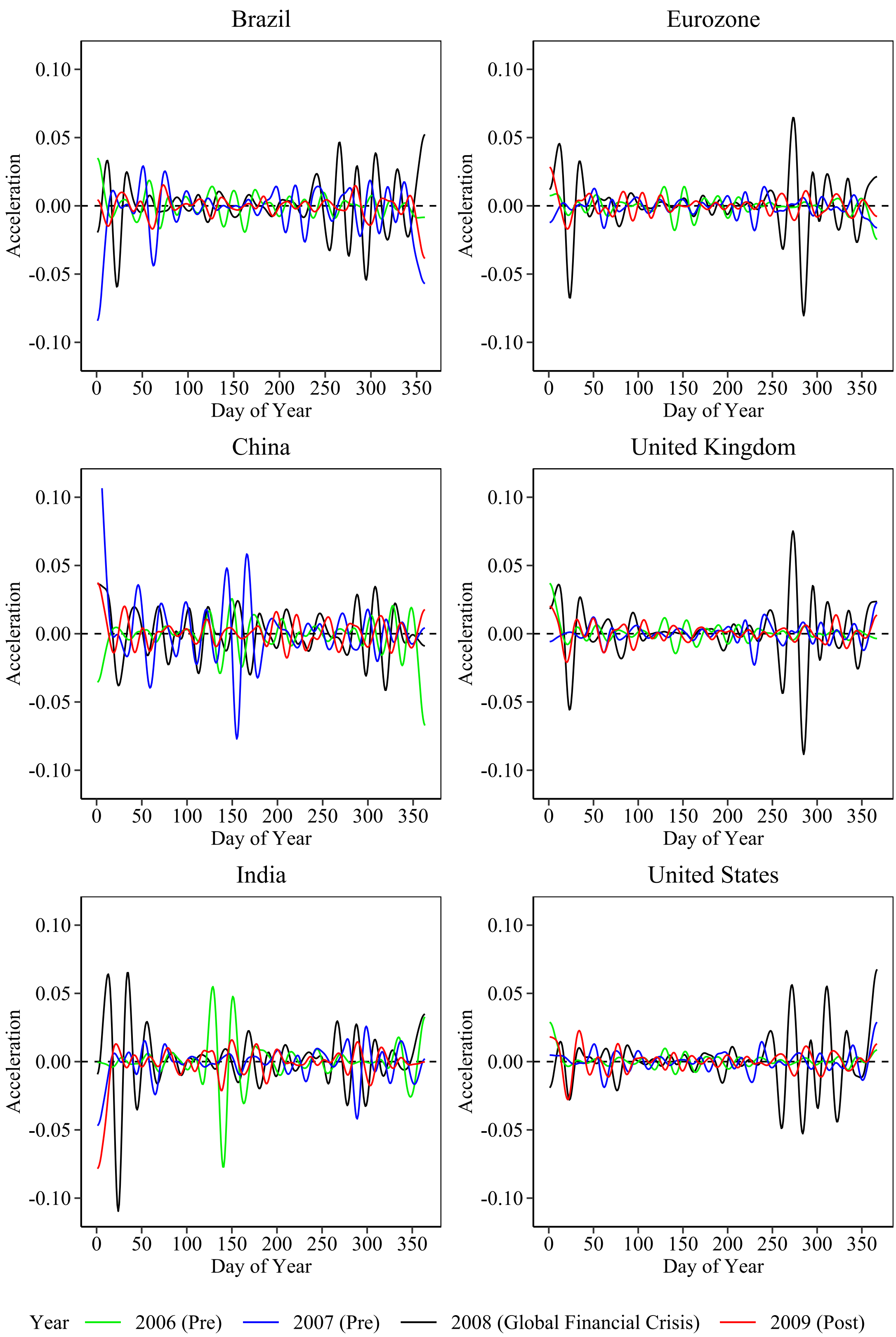

Figure S.4: The second derivative of the realised volatility over the GFC period

Functional Regression Results

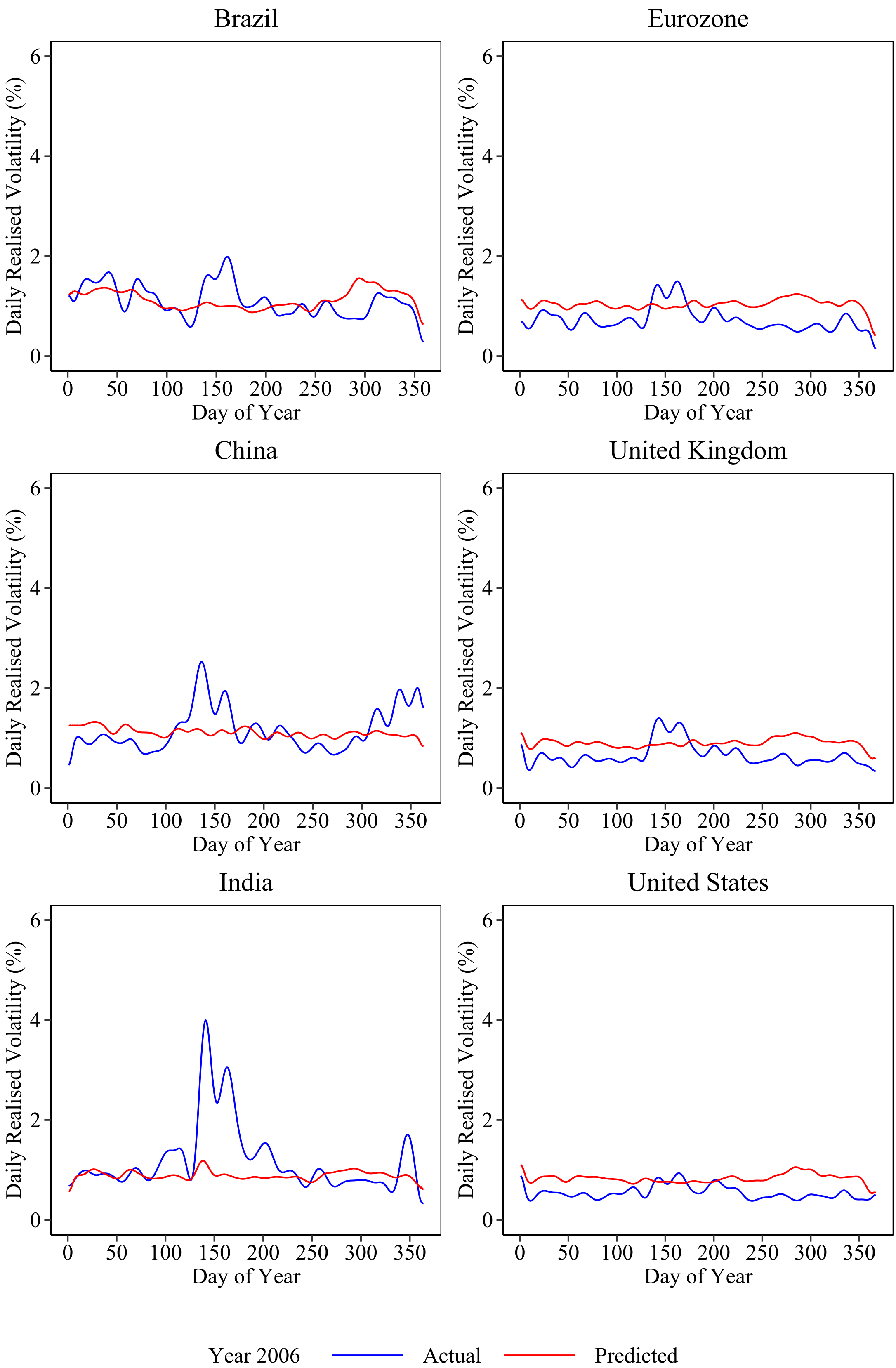

Figure S.5: The actual (blue) and predicted (red) daily realised volatility for all six markets during the year 2006.

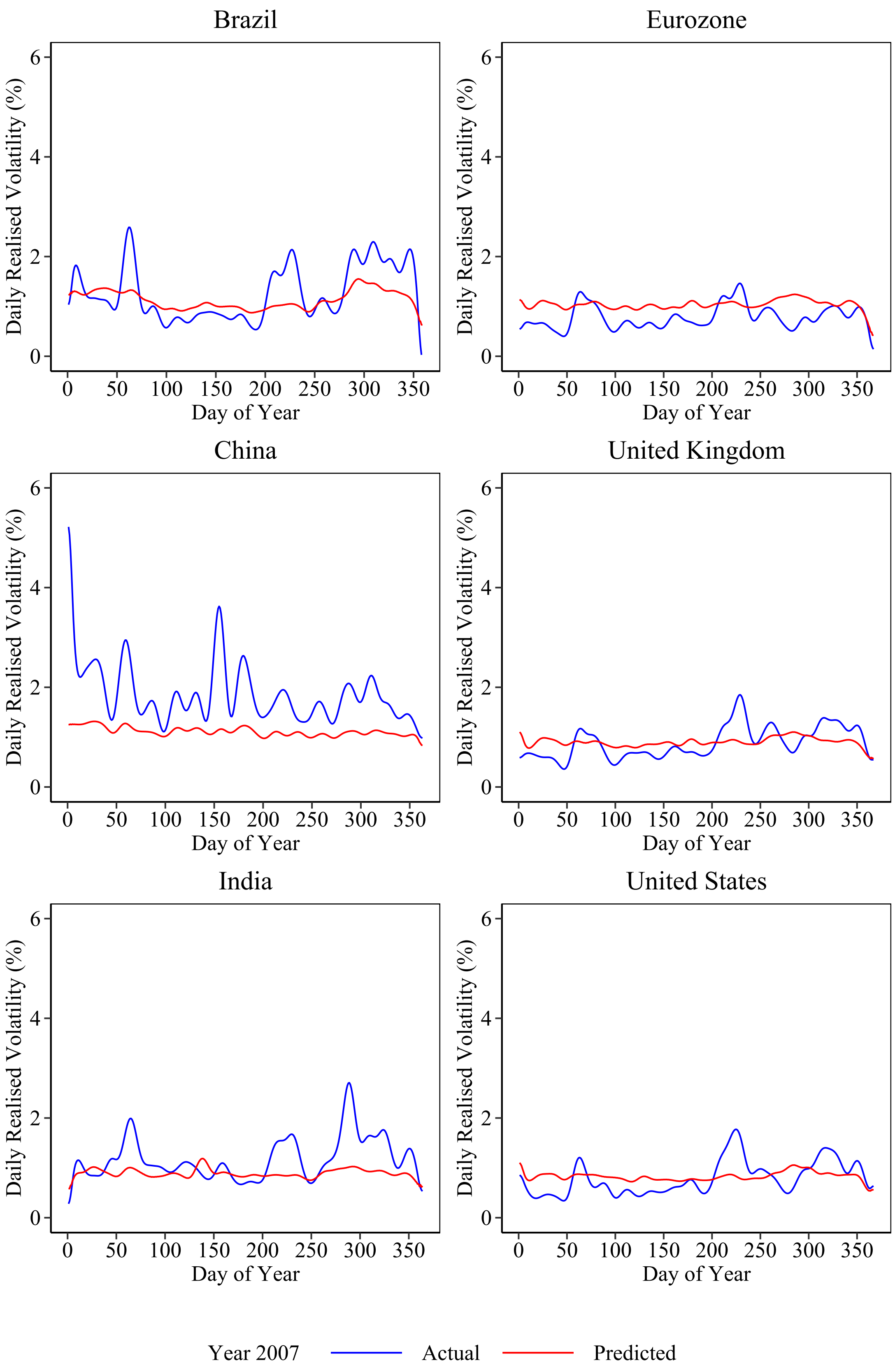

Figure S.6: The actual (blue) and predicted (red) daily realised volatility for all six markets during the year 2007.

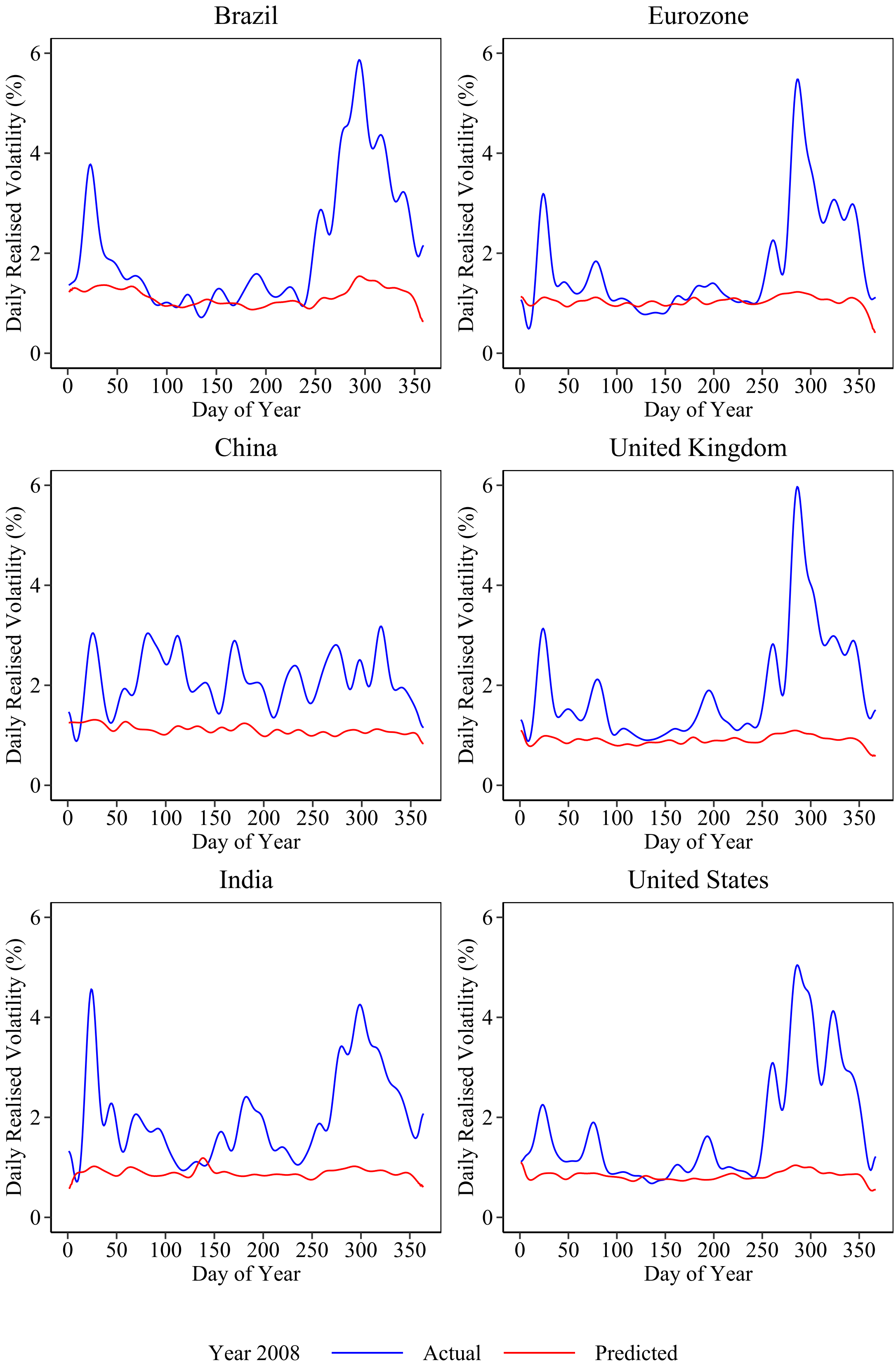

Figure S.7: The actual (blue) and predicted (red) daily realised volatility for all six markets during the year 2008.

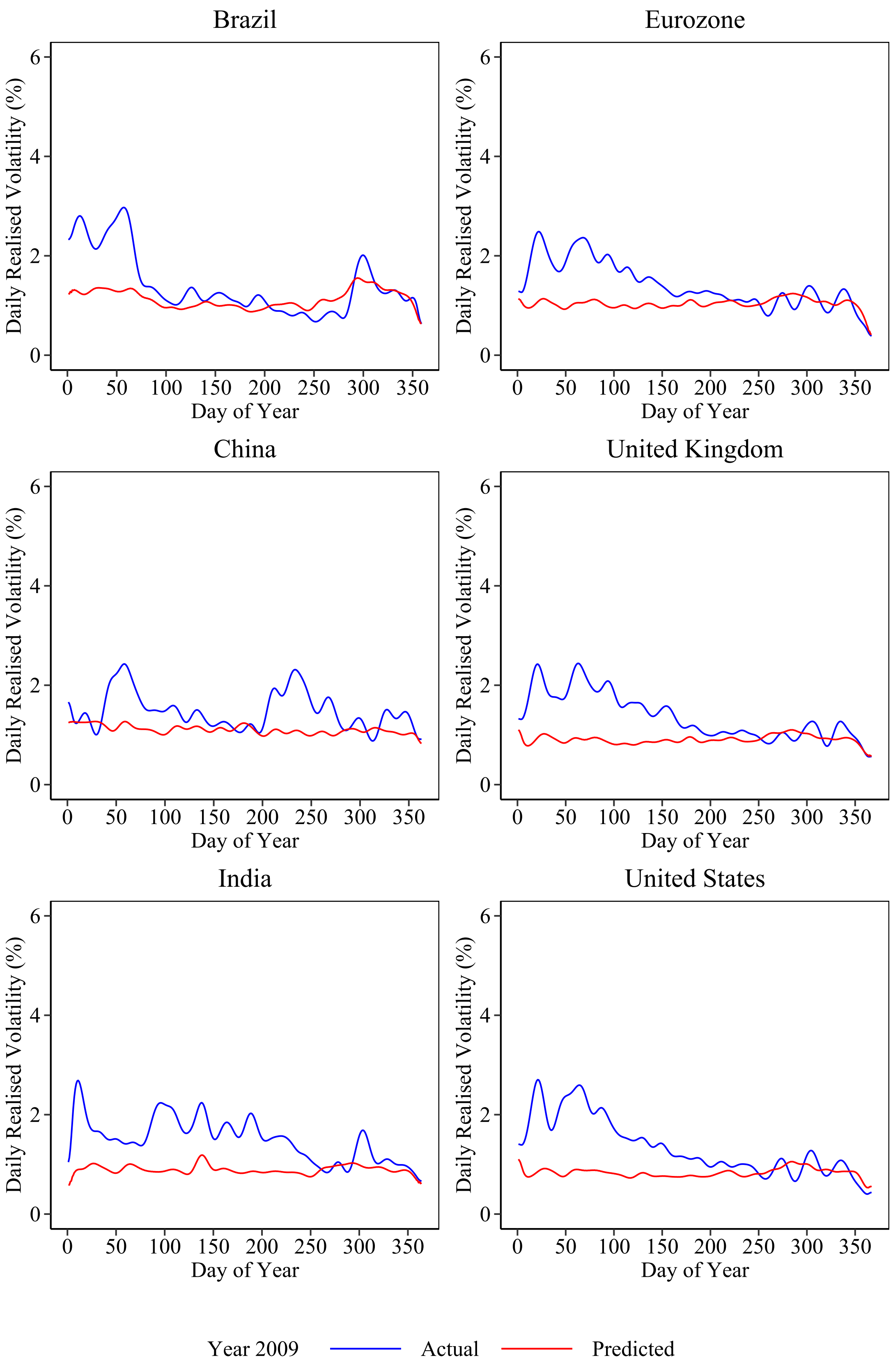

Figure S.8: The actual (blue) and predicted (red) daily realised volatility for all six markets during the year 2009.

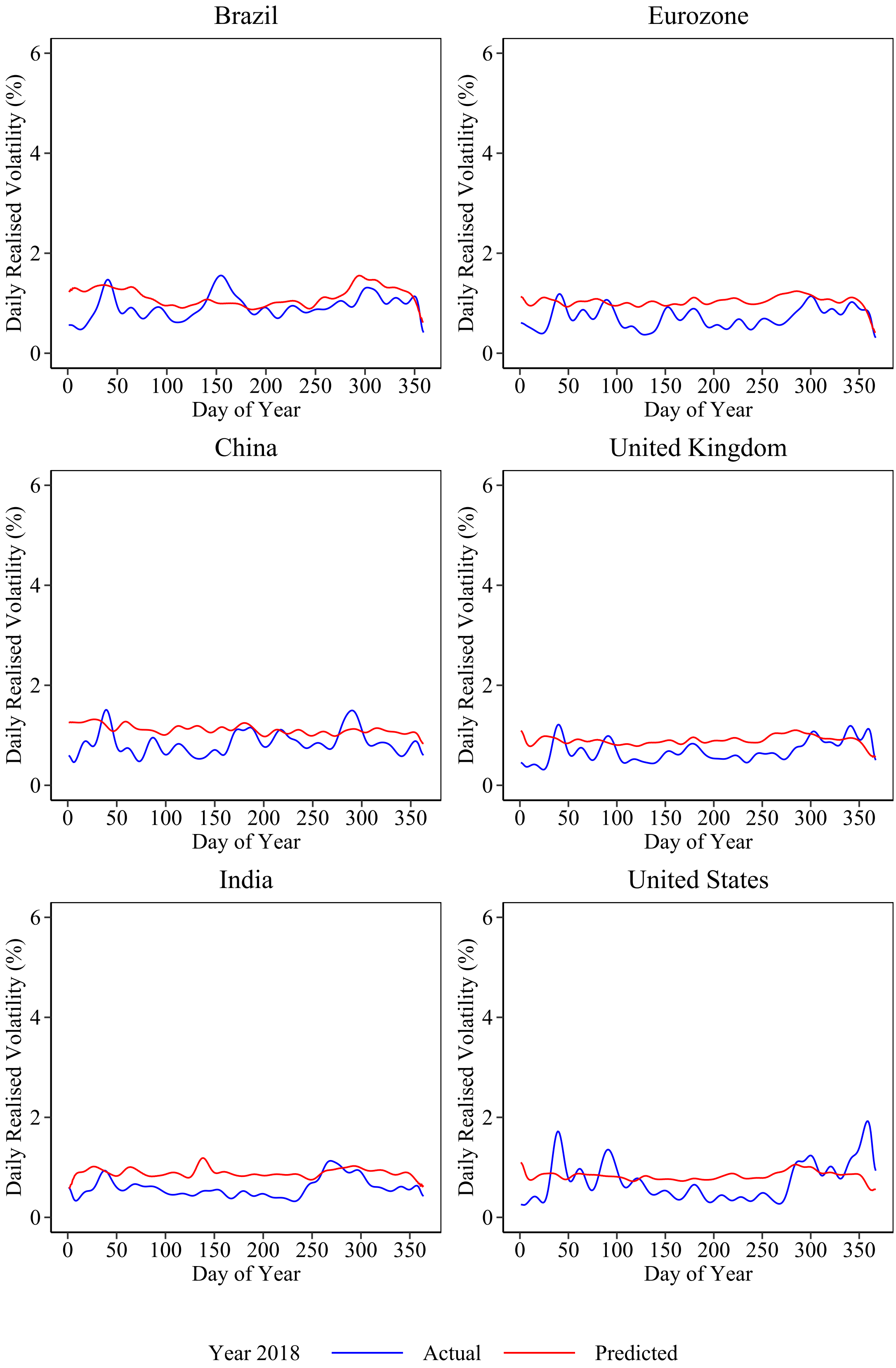

Figure S.9: The actual (blue) and predicted (red) daily realised volatility for all six markets during the year 2018.

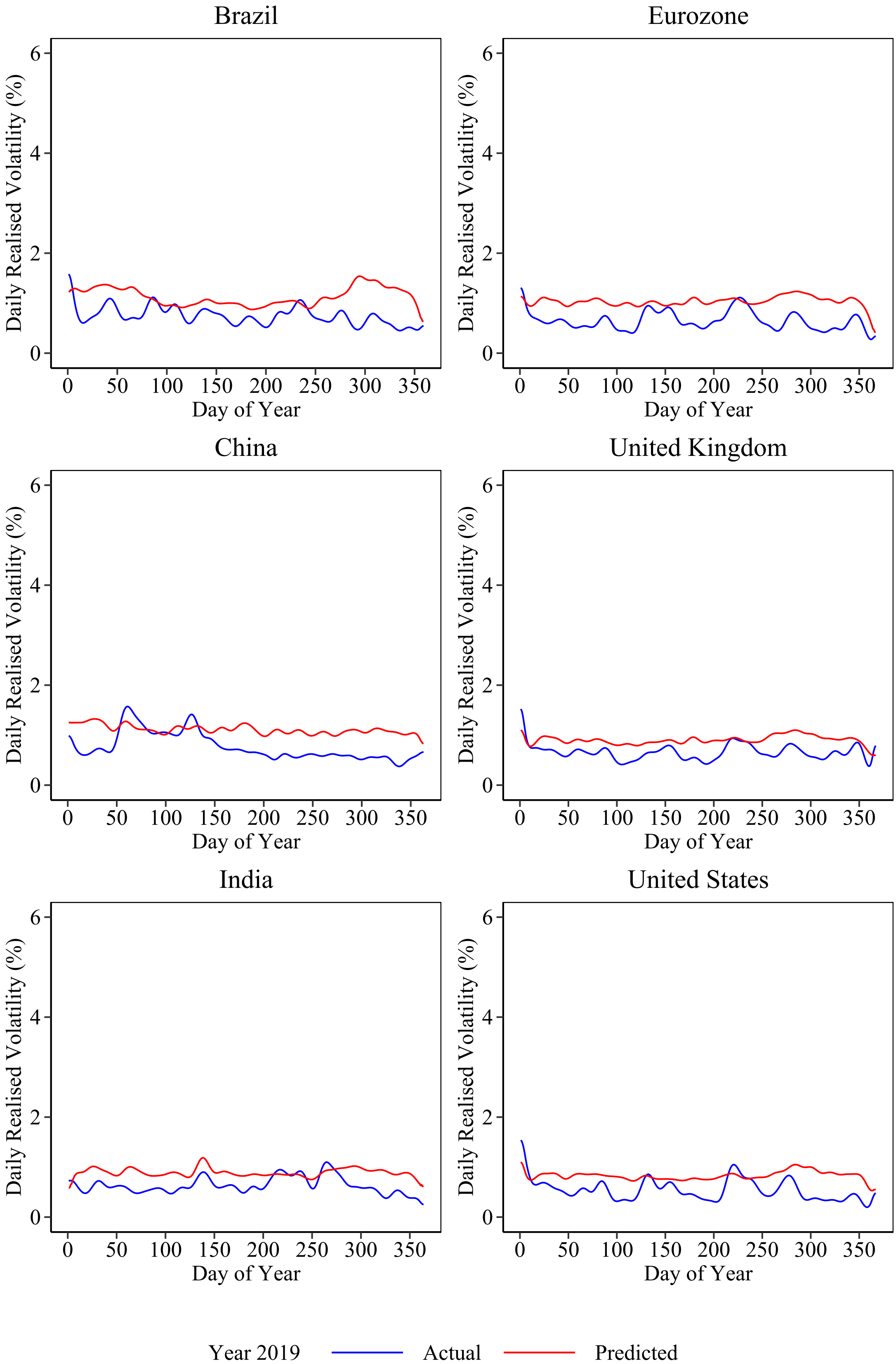

Figure S.10: The actual (blue) and predicted (red) daily realised volatility for all six markets during the year 2019.

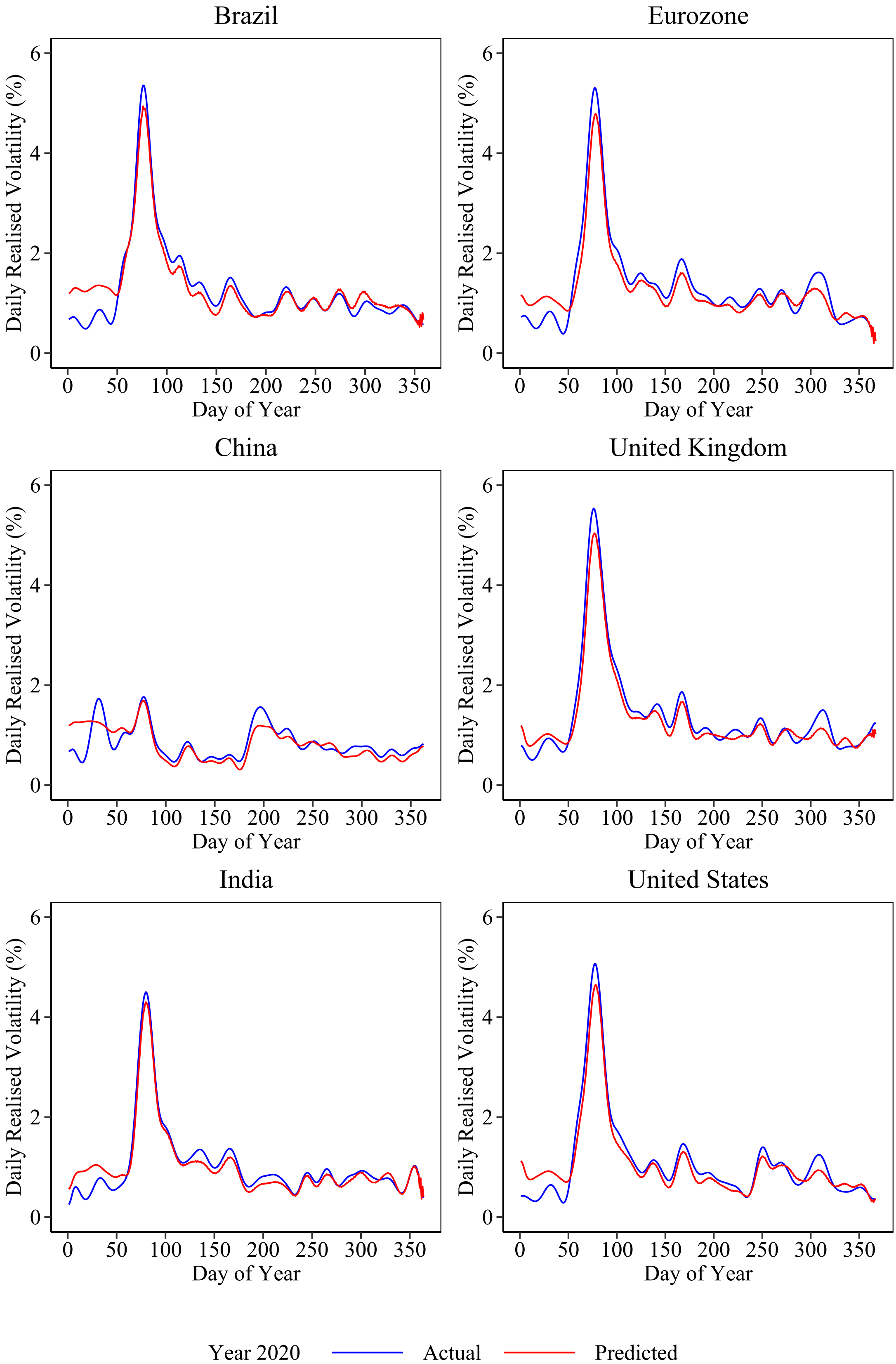

Figure S.11: The actual (blue) and predicted (red) daily realised volatility for all six markets during the year 2020.

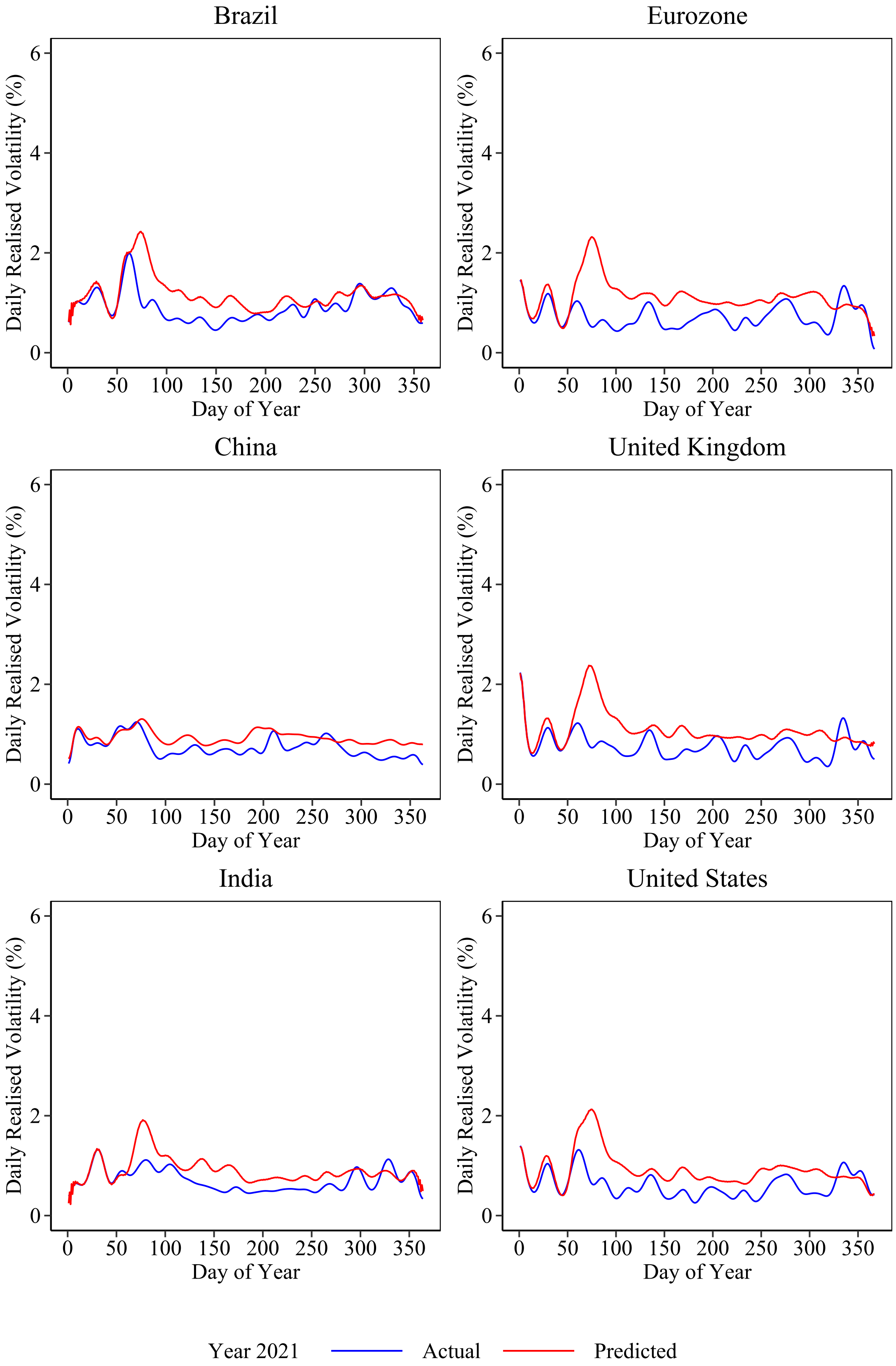

Figure S.12: The actual (blue) and predicted (red) daily realised volatility for all six markets during the year 2021.