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%Yi Li June 2022
% Import Data
Data_path = 'C:\...\Copula\Data\';
Data = xlsread([Data_path, 'changes.xlsx'], 'Changes', 'A2:E648');
Dates = Data(:,1);
Returns = Data(:,2:end);
T = length>Returns); % 647
N = size>Returns, 2); % 4

% Statistic Table
Statist = nan(4,N);
Statist(1,:) = mean>Returns);
Statist(2,:) = std>Returns);
Statist(3,:) = skewness>Returns);
Statist(4,:) = kurtosis>Returns);

% Correlation Table
Corr = zeros(N,N);
Corr = corrcoef>Returns);

%Visualization
figure(1), subplot(2,2,1), plot((1:T)', Data(:,2), 'b-', 'LineWidth', 1);
title('Series 1')
hold on;
subplot(2,2,2), plot((1:T)', Data(:,3), 'b-', 'LineWidth', 1);
title('Series 2')
hold on;
subplot(2,2,3), plot((1:T)', Data(:,4), 'b-', 'LineWidth', 1);
title('Series 3')
hold on;
subplot(2,2,4), plot((1:T)', Data(:,5), 'b-', 'LineWidth', 1);
title('Series 4')
grid on;
```