Queries to extract knowledge from the data set:

- Test whether there is autocorrelation in the SP500 yields.

Output:

The linear model fit between yields (on the SP500 index) and a t-distributed random variable with 4.5 degrees of freedom.
The first plot is the actual closing value of the SP500 index (90s). The remaining 11 plots are simulated histories drawn using the model, $Y_t = 0.04575267 + 0.70904766t_{4.5}$. Autocorrelation is computed for a lag of 1 in each of these time-series data.
This is a histogram of the simulated values of $r$. The dotted lines represent the 0.025 and 0.975 quantiles of these 1000 values of $r$. 