

Figure 1: ASE30 Weekly Returns Series (01/07/1981-12/27/1990)

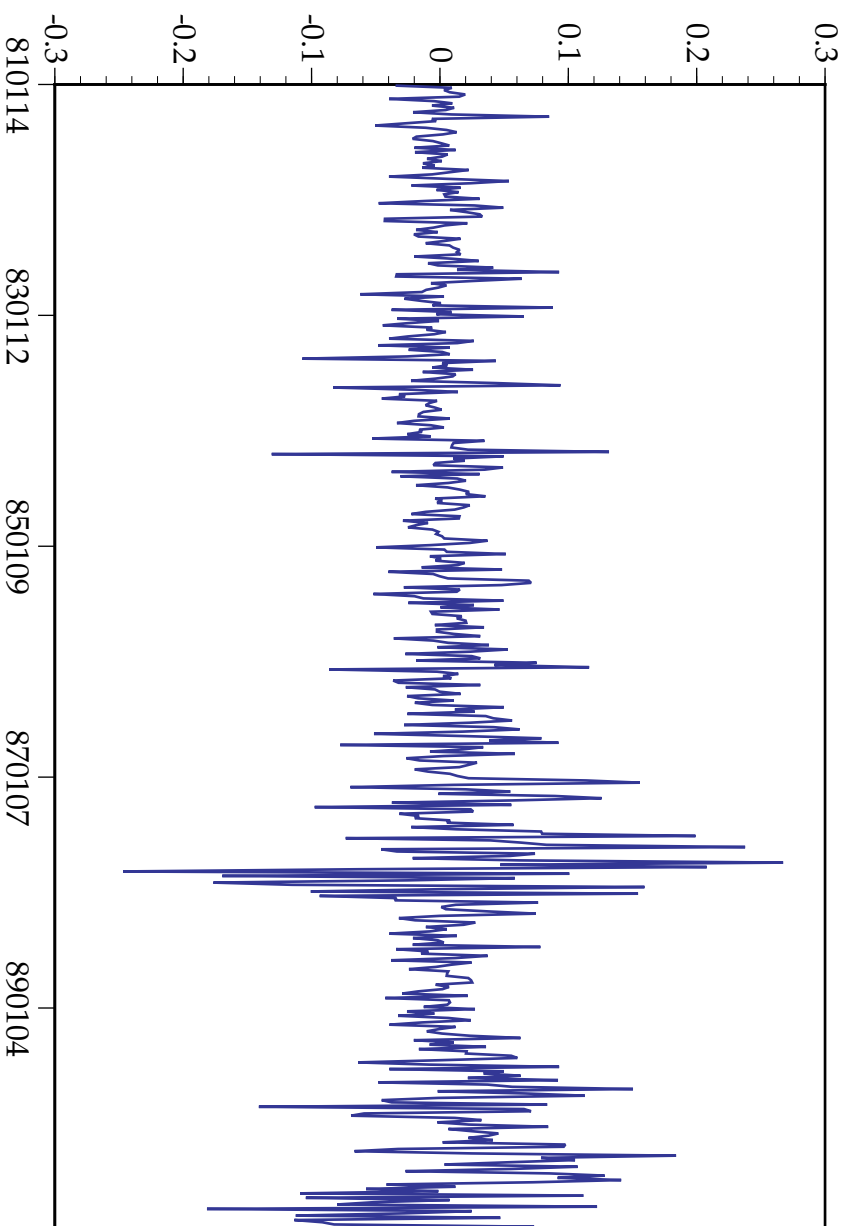


Figure 2: Yearly Returns on the ASE30 Stock Index

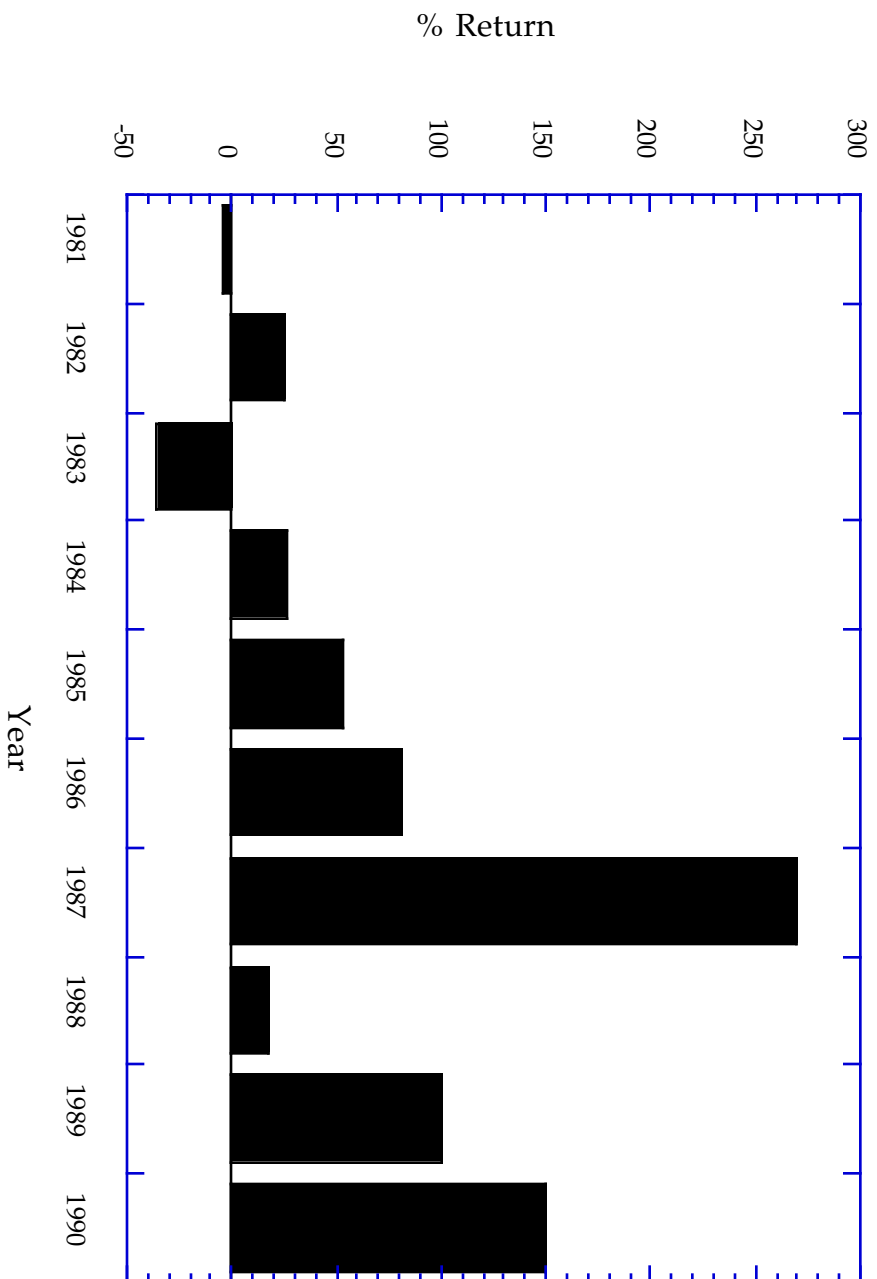


Figure 3: Fractional Differencing Estimates over Subsamples of the ASE30 Weekly Returns Series

