Financial Crisis Observatory FCO @ ETH Zurich 2009-12-22

1 LPPL Analysis of Cotton, CT1 Comdty, Generic 1st 'CT' Future

1.1 Forecast quantiles

	Low	High
05/95	2009-12-05	2010-04-09
20/80	2009-12-31	2010-03-16

1.2 Plots of observations, fits and forecasts

Guide to figures:

- Observations appear as filled circles.
- Shaded regions:
- Lightest, hashed with circles: region of t_2 used in analysis
- Mid-grey, hashed with horizontal lines: region of 5%/95% forecast quantiles of t_c .
- Darkest, hashed with diagonal lines: region of 20%/80% forecast quantiles of t_c .
- Lines:
- Solid lines before final observation are LPPL fits to observations.
- Lines after final observation are extrapolations. They are dashed lines except for within 20 days on either side of fit parameter t_c .

Successive figures are zoomed-in versions of previous figures.

v0







