Daily log-returns for DJIA

The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	14855	Sum Weights	14855
Mean	-0.0001406	Sum Observations	-2.0891594
Std Deviation	0.01182711	Variance	0.00013988
Skewness	0.71801418	Kurtosis	29.5388723
Uncorrected SS	2.07807804	Corrected SS	2.07778423
Coeff Variation	-8409.6824	Std Error Mean	0.00009704

Basic Statistical Measures			
Location		**Variability**	
Mean	-0.00014	Std Deviation	0.01183
Median	-0.00037	Variance	0.0001399
Mode	0.00000	Range	0.39904
		Interquartile Range	0.00974

Tests for Location: Mu0=0				
Test	Statistic		p Value	
Student's t	t	-1.44929	Pr > |t|	0.1473
Sign	M	-294.5	Pr >= |M|	<.0001
Signed Rank	S	-2336546	Pr >= |S|	<.0001

Quantiles (Definition 5)	
Level	Quantile
100% Max	0.256315113
99%	0.036344970
95%	0.016129126
90%	0.010724672
75% Q3	0.004550620
50% Median	-0.000365831
25% Q1	-0.005191515
10%	-0.010865083
5%	-0.016007447
1%	-0.032821036
0% Min	-0.142729304

The UNIVARIATE Procedure
Variable: logreturn

Extreme Observations					
Lowest			**Highest**		
Value	**Date**	**Obs**	**Value**	**Date**	**Obs**
-0.1427293	1933-03-03	13750	0.0816802	1933-07-20	13661
-0.1386351	1931-10-05	14101	0.0819235	1930-06-13	14431
-0.1163960	1929-10-29	14585	0.0838103	1987-10-23	47
-0.1124568	1931-06-19	14176	0.0844706	1931-12-31	14042
-0.1076397	1932-09-20	13861	0.0877769	1932-08-11	13888
-0.0966618	1987-10-20	50	0.1044209	1929-11-04	14582
-0.0909227	1932-08-02	13895	0.1135599	1931-10-02	14102
-0.0908978	1939-09-01	12129	0.1247565	1929-10-28	14586
-0.0904872	1932-02-10	14014	0.1447007	1929-10-25	14587
-0.0894410	1929-11-13	14576	0.2563151	1987-10-16	52

The UNIVARIATE Procedure

Distribution of logreturn
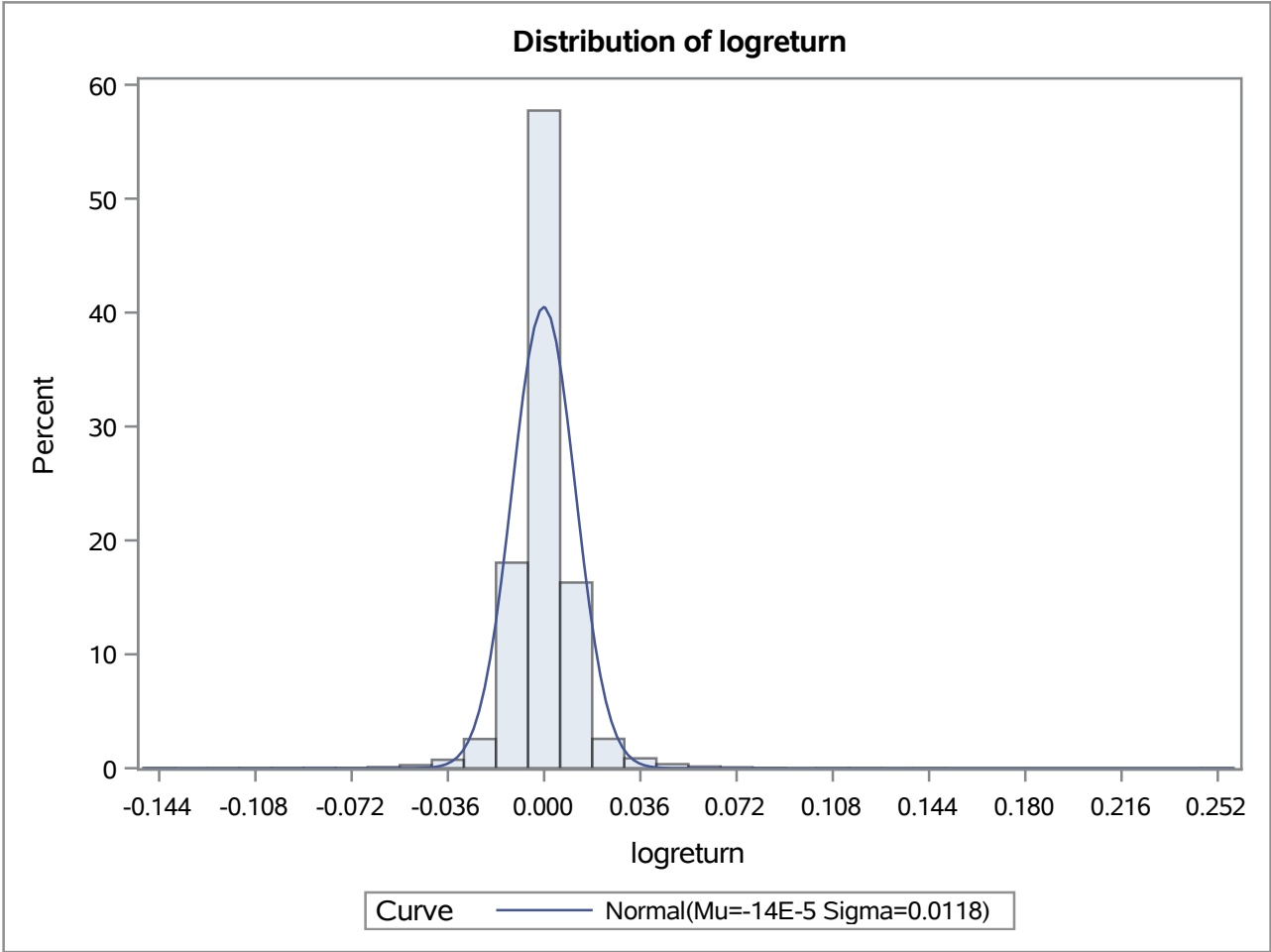
The UNIVARIATE Procedure
Fitted Normal Distribution for logreturn

Parameters for Normal Distribution		
Parameter	**Symbol**	**Estimate**
Mean	Mu	-0.00014
Std Dev	Sigma	0.011827

Goodness-of-Fit Tests for Normal Distribution				
Test		**Statistic**	**p Value**	
Kolmogorov-Smirnov	D	0.099064	**Pr > D**	<0.010
Cramer-von Mises	W-Sq	68.656475	**Pr > W-Sq**	<0.005
Anderson-Darling	A-Sq	398.165143	**Pr > A-Sq**	<0.005

Quantiles for Normal Distribution		
	Quantile	
Percent	**Observed**	**Estimated**
1.0	-0.03282	-0.02765
5.0	-0.01601	-0.01959
10.0	-0.01087	-0.01530
25.0	-0.00519	-0.00812
50.0	-0.00037	-0.00014
75.0	0.00455	0.00784
90.0	0.01072	0.01502
95.0	0.01613	0.01931
99.0	0.03634	0.02737

The UNIVARIATE Procedure
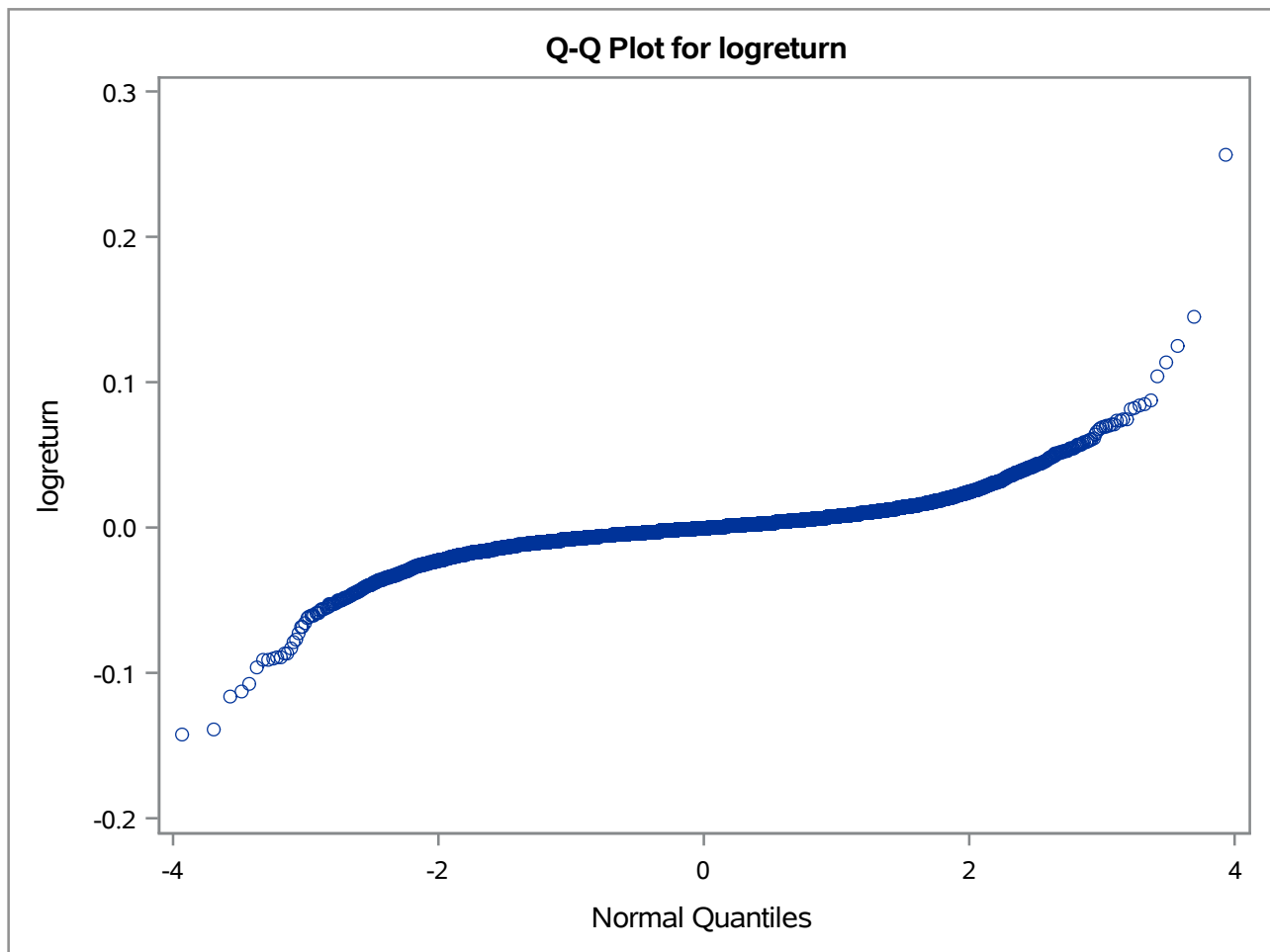
Obs	c	Prob(r<c) - empirical	Periodicity (years) - empirical	Prob(r<c) - Normal	Periodicity (years) - Normal
1	-0.03	0.012454	0.32119	.005790597	0.69
2	-0.06	0.001683	2.37680	.000000208	19201.97
3	-0.09	0.000606	6.60222	1.5067E-14	265488889321.37