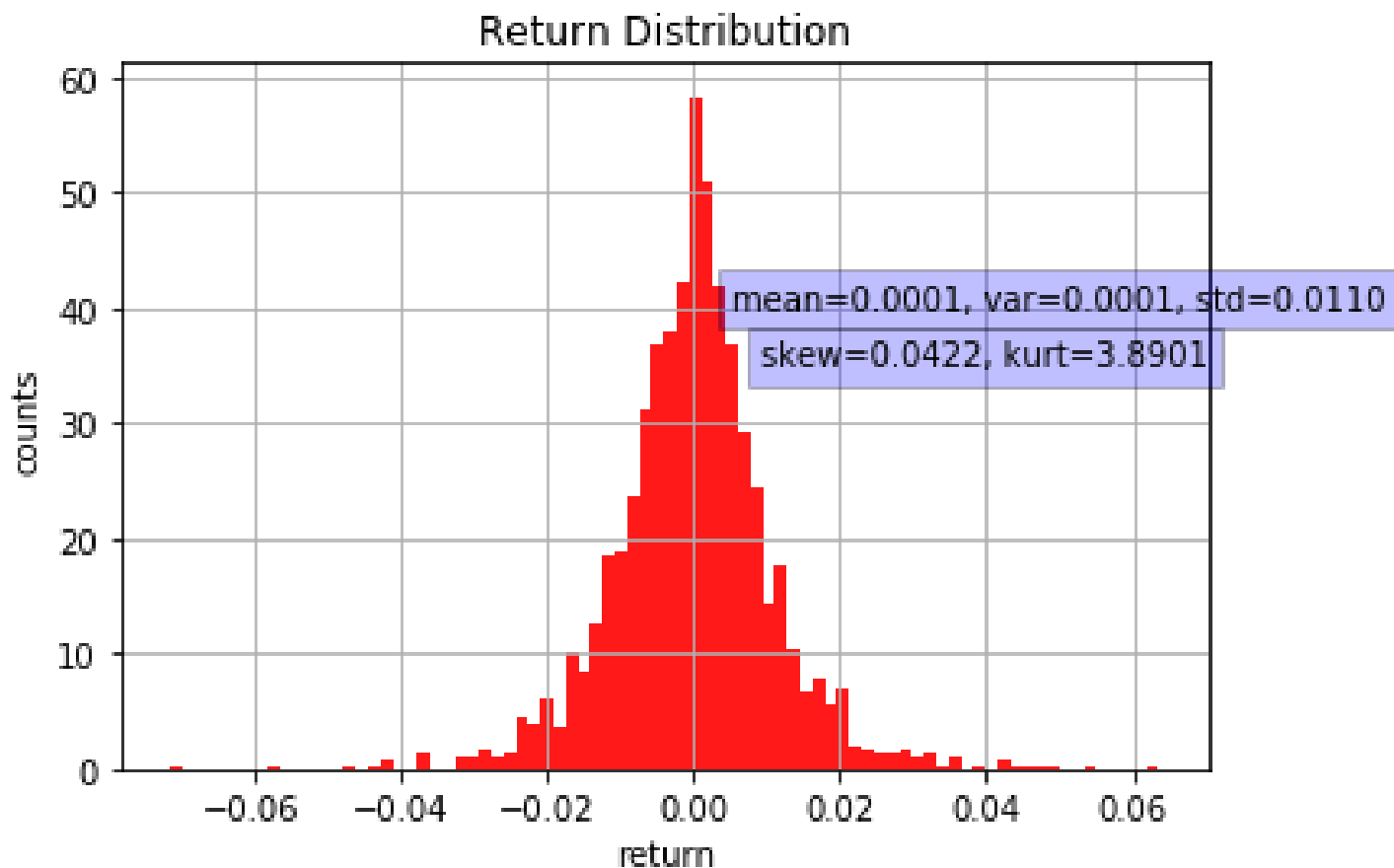


Statistics Methods in Finance

Homework 1

廖家鴻 0786009
2020/9/24

Return Distribution



ret_kurt	float64	1	3.890058004183141
ret_mean	float	1	0.00011240923102070911
ret_skew	float64	1	0.04215939828482371
ret_std	float	1	0.010953475879877043
ret_var	float	1	0.00011997863385104818

如上圖：

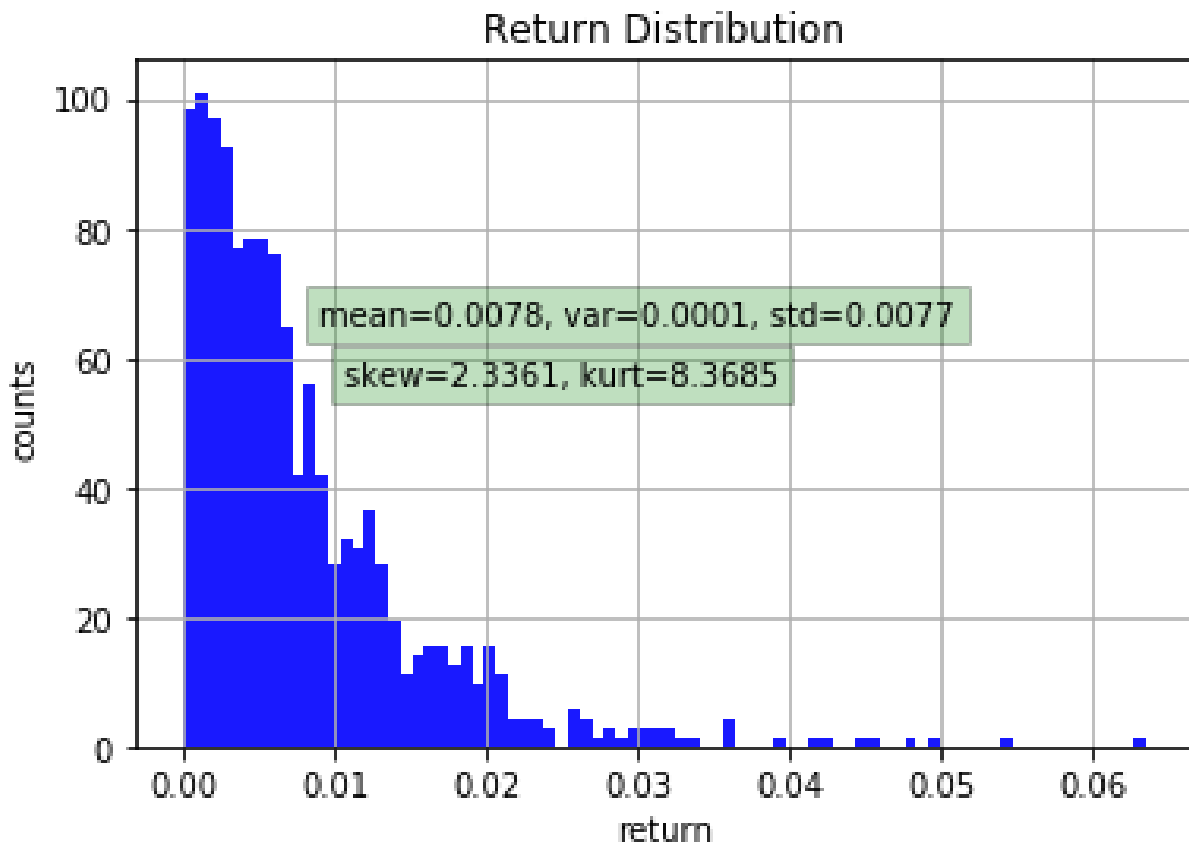
mean = 0.0001124

Variance = 0.000119978

skewness = 0.0421594

kurtosis = 3.890058

Return Distribution **condition** on the return is positive



ret_pos_kurt	float64	1	8.368542651544683
ret_pos_mean	float	1	0.007820006429282184
ret_pos_skew	float64	1	2.336080465285623
ret_pos_std	float	1	0.007719748936397638
ret_pos_var	float	1	5.9594523641012454e-05

如上圖：

mean = 0.00782

Variance = 0.000059594

skewness = 2.33608

kurtosis = 8.36854