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QMB 6911
Capstone Project in Business Analytics

Solutions: Problem Set #4

Empirical Distribution Function of rate of return

Figure 1 is a plot of the empirical cumulative distribution function (CDF) of rate of return.

Figure 1: Empirical Distribution Function of rate of return

Relative Histogram of retail Prices

Figure 2 is a histogram of retail prices.

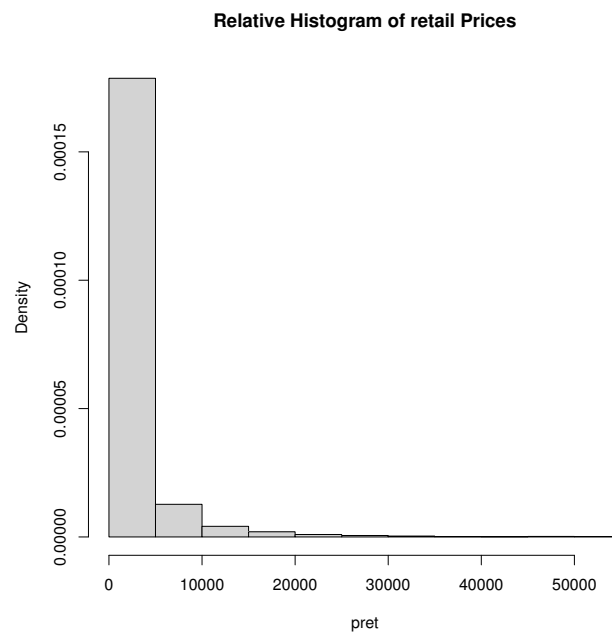


Figure 2: Relative Histogram of retail Prices

Probability Density Function of auction Prices

Figure 3 depicts the kernel-smoothed probability density function of the natural logarithm of price.

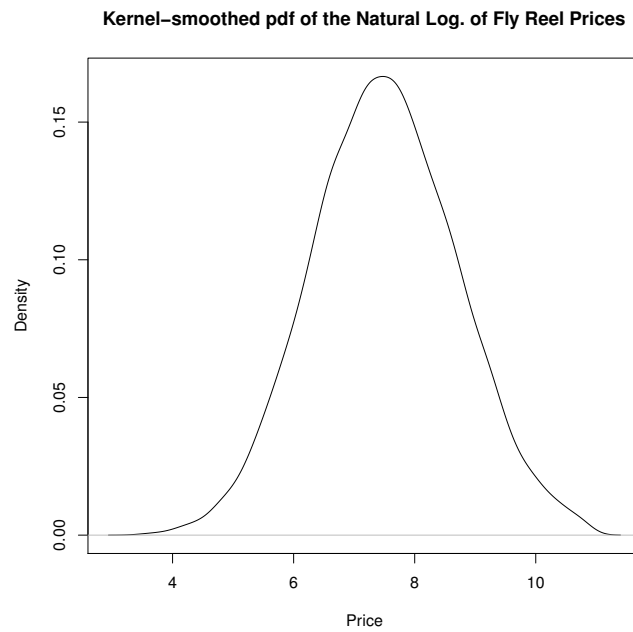


Figure 3: Probability Density Function of auction Prices