

This report is an informal report about what I found when I try to analyze the correlation and other statistic features of BP and RSDA.

1. The model I use is $BP = m * RSDA + b, b = 5.597244, m = 0.5644122$ from 2018 1min data.
2. Residuals is with 1.355027 std deviation and near zero mean($7.581291e-13$)
3. However, AR1 model shows they are highly correlation with the previous minute, but we should notice the fat tail of the noise of residuals (of course they will, since there is no price jump)



