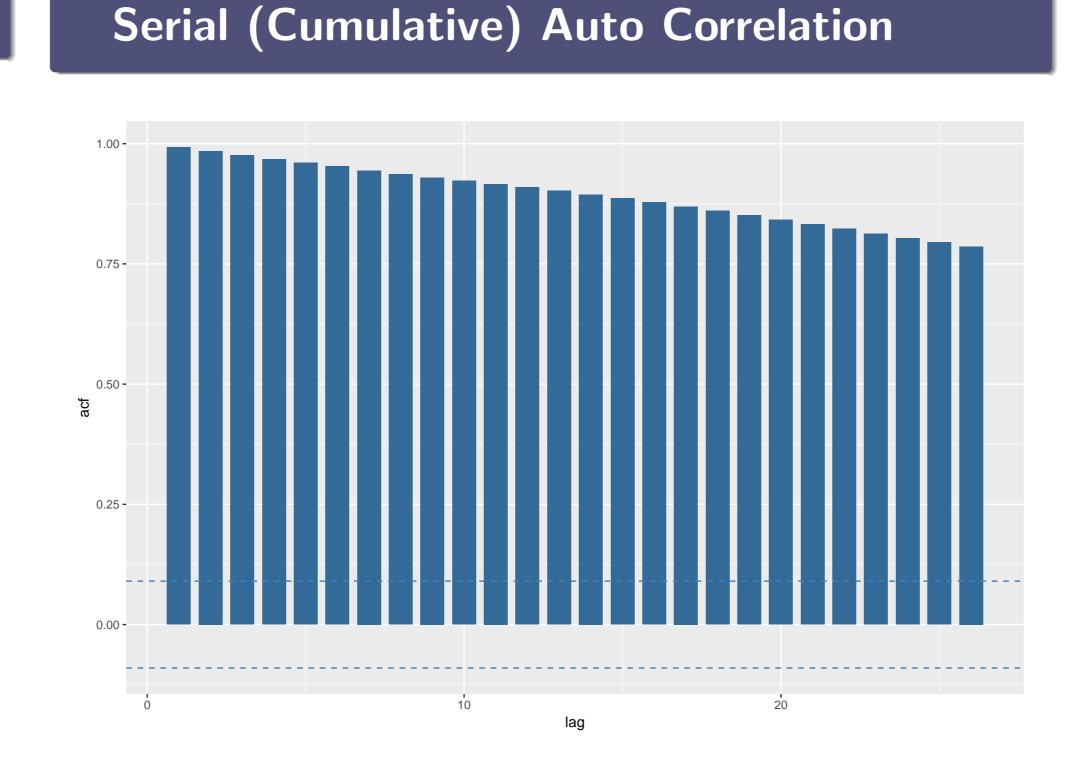
Econometrics for time series analysis

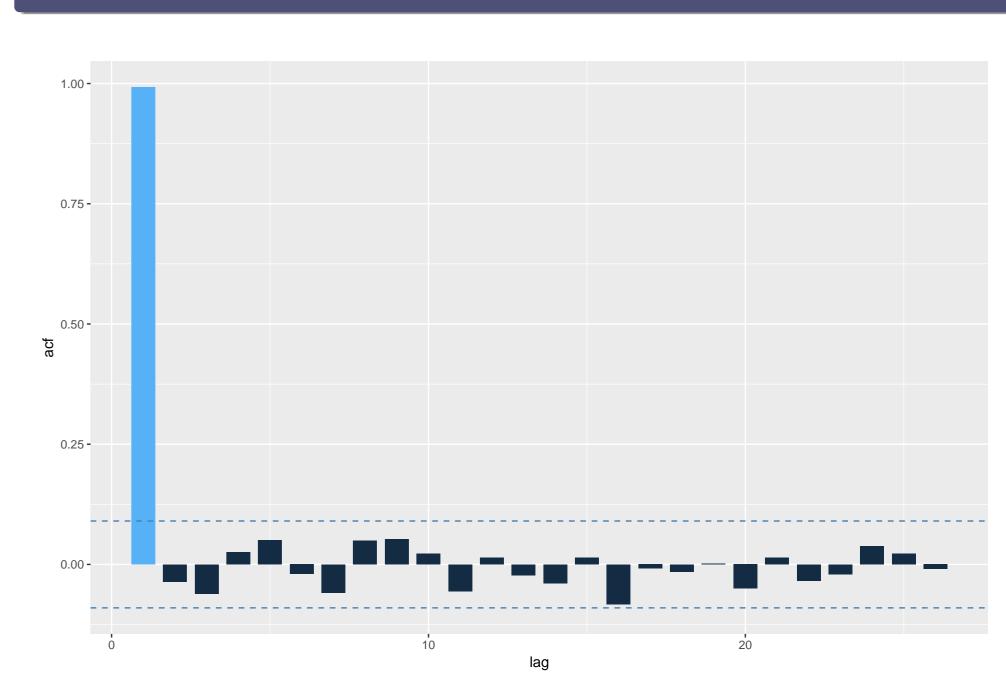
21.98. 21.53. 21.08. 20.62. 20.17. 19.72. 19.27. 18.81. 18.36. 17.91. 17.45. 13/01/2017 14/02/2017 16/03/2017 17/04/2017 17/05/2017 16/06/2017 19/07/2017

Price Data Value Parameter Observations 471 Start Date 2017-01-03 15:00:00 Min Value 17.45 Mean Median 18.8168 Standar Deviation 1.17703285640164 Max Value 21.9842 End Date 2017-07-27 15:00:00

Statistical Tests

- Serial Auto Correlation: Llung-Box p.value: 0
- Normality: Kolgomorov-Smirnoff p.value: 0
- Heteroscedascity: McLeod-Li p.value: 0



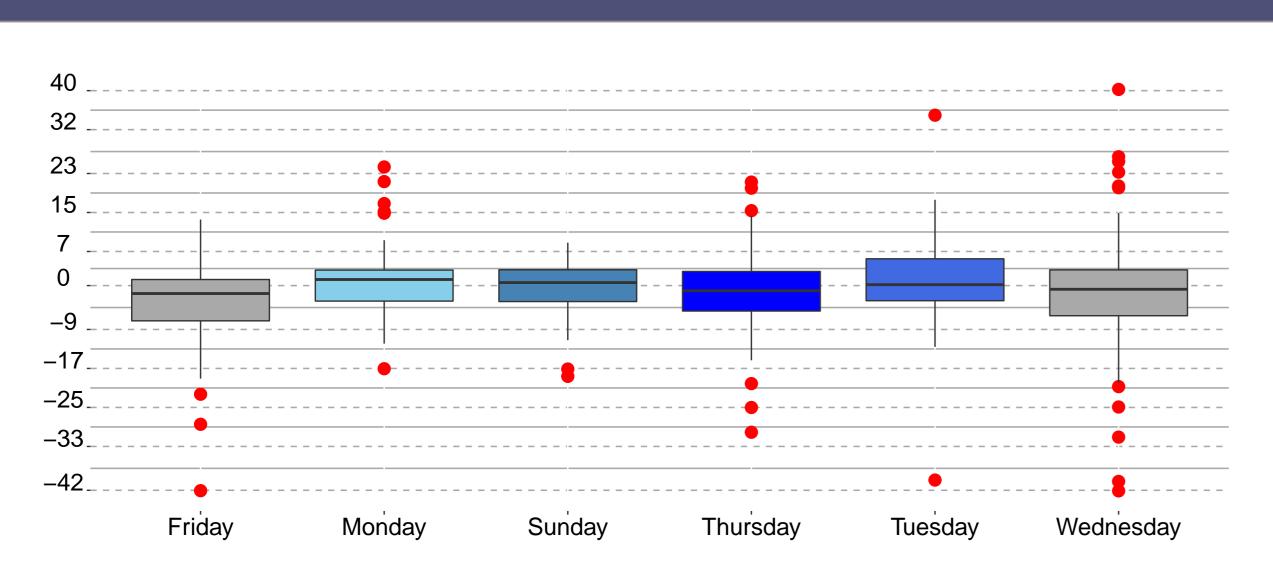


Partial Auto Correlation

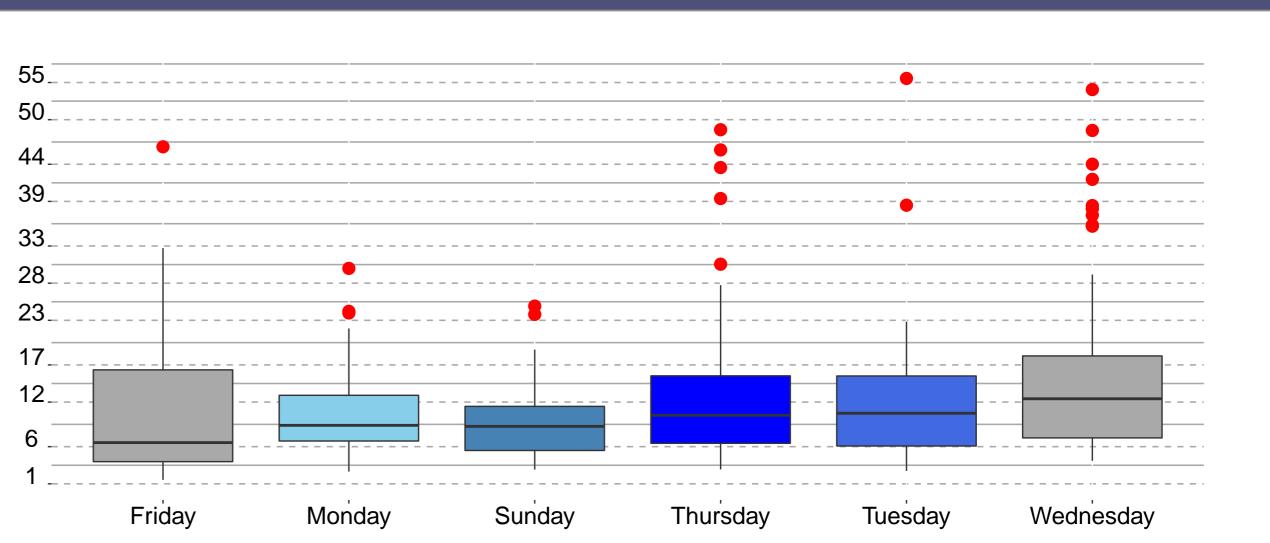
21.98 21.53 21.08 20.62 20.17 19.72 19.27 18.81 18.36 17.91 17.45

Price Data Value Parameter Observations Start Date 2017-01-03 15:00:00 Min Value 17.45 Mean 19 Median 18.8168 Standar Deviation 1.17703285640164 Max Value 21.9842 End Date 2017-07-27 15:00:00

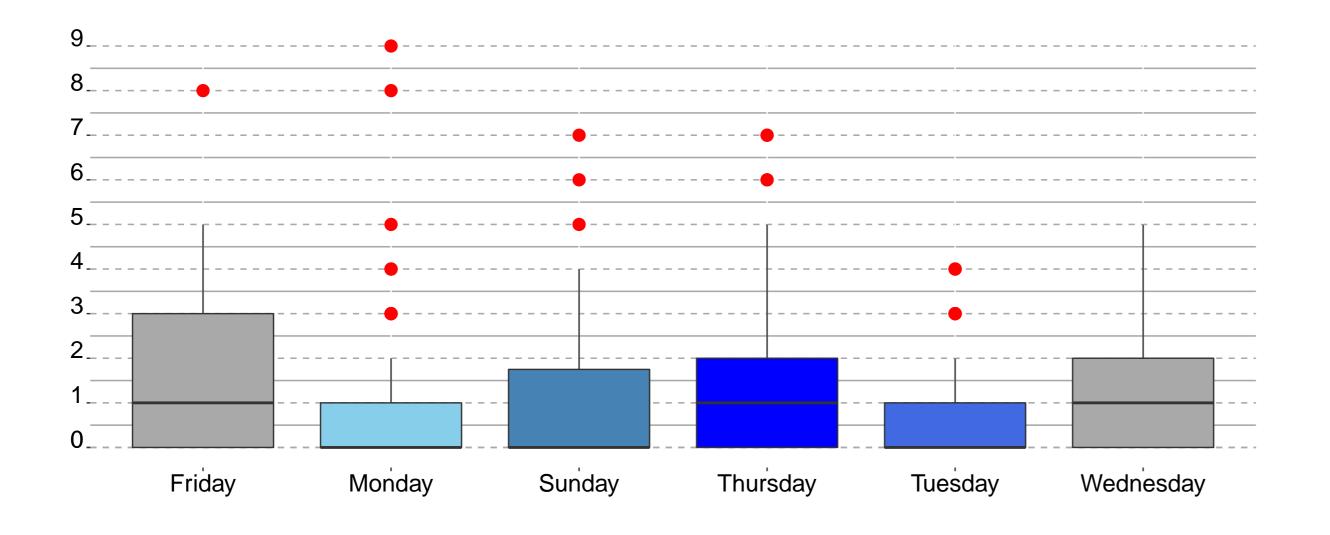
Close - Open



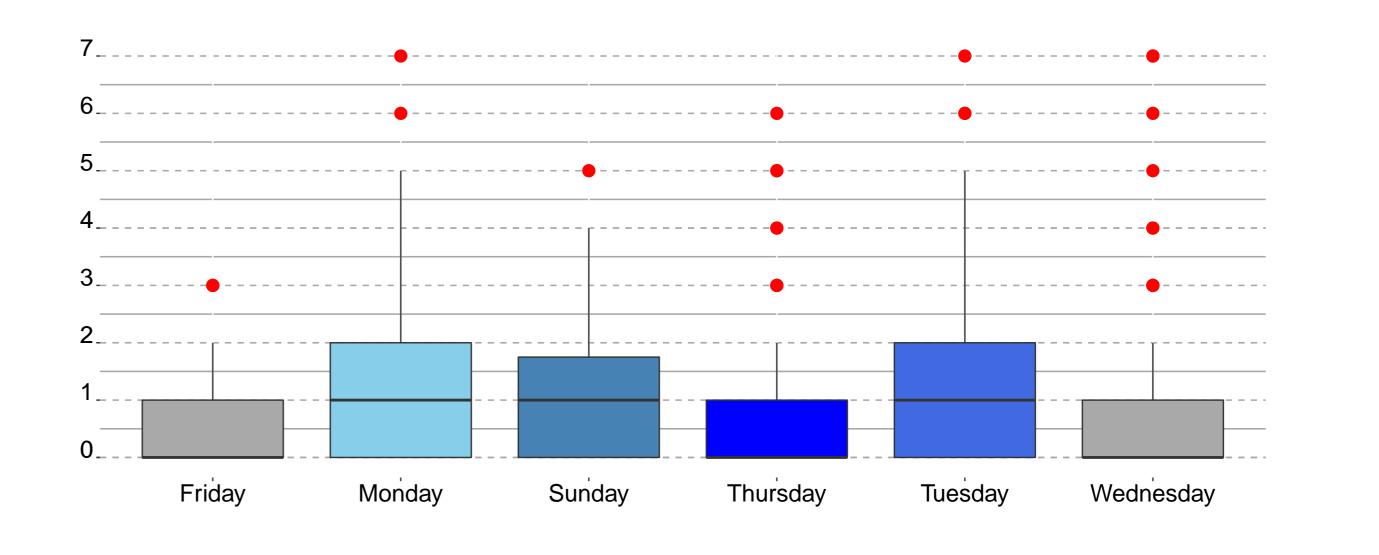




Consecutive Down prices by day



Consecutive Up prices by day



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