Econometrics for time series analysis

Price Time Series

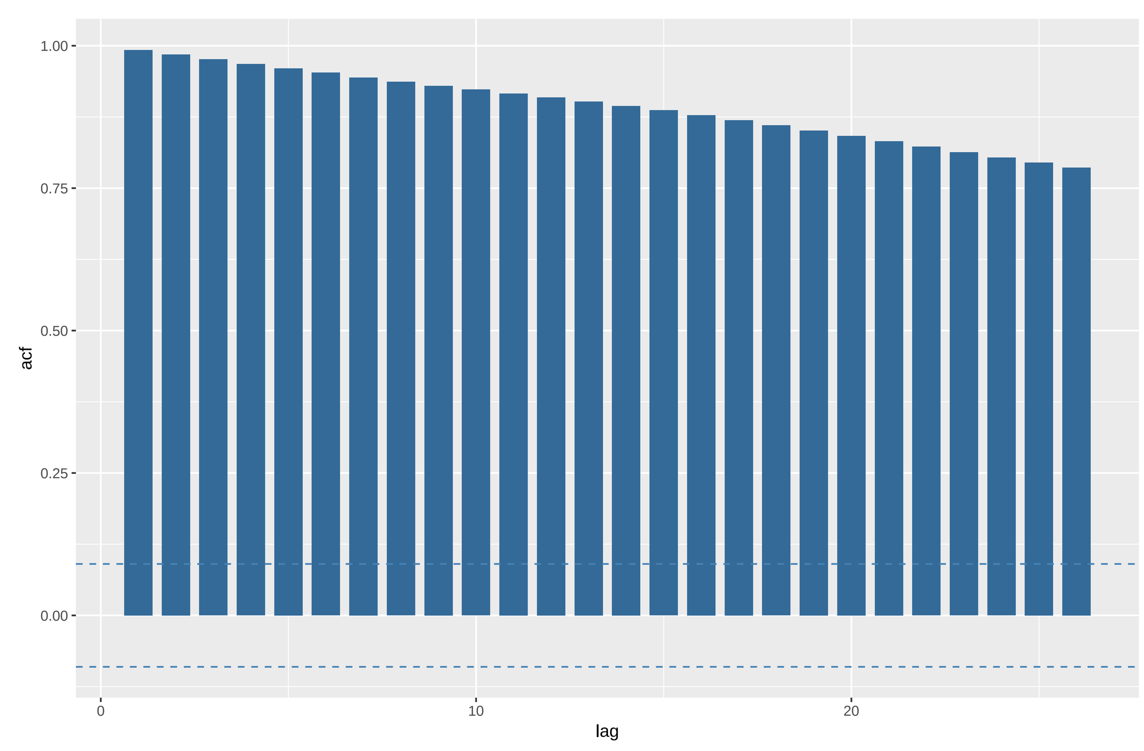
Price Data

Value	Parameter
Observations	471
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

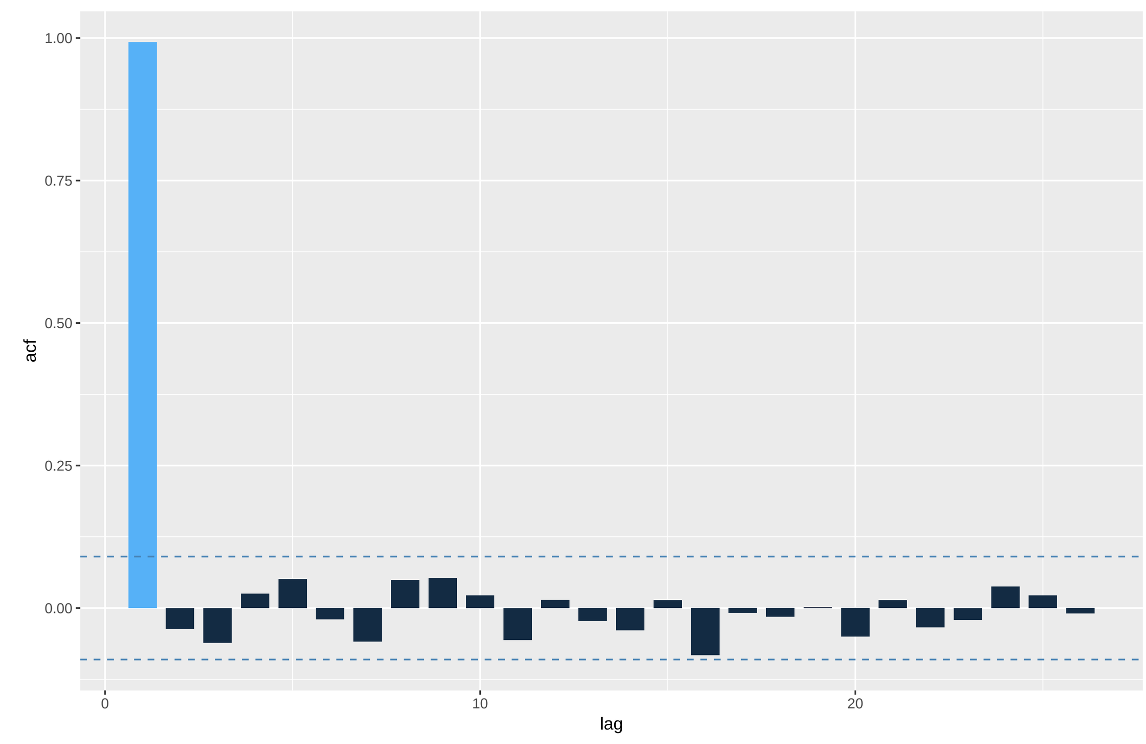
Statistical Tests

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

Serial (Cumulative) Auto Correlation



Partial Auto Correlation



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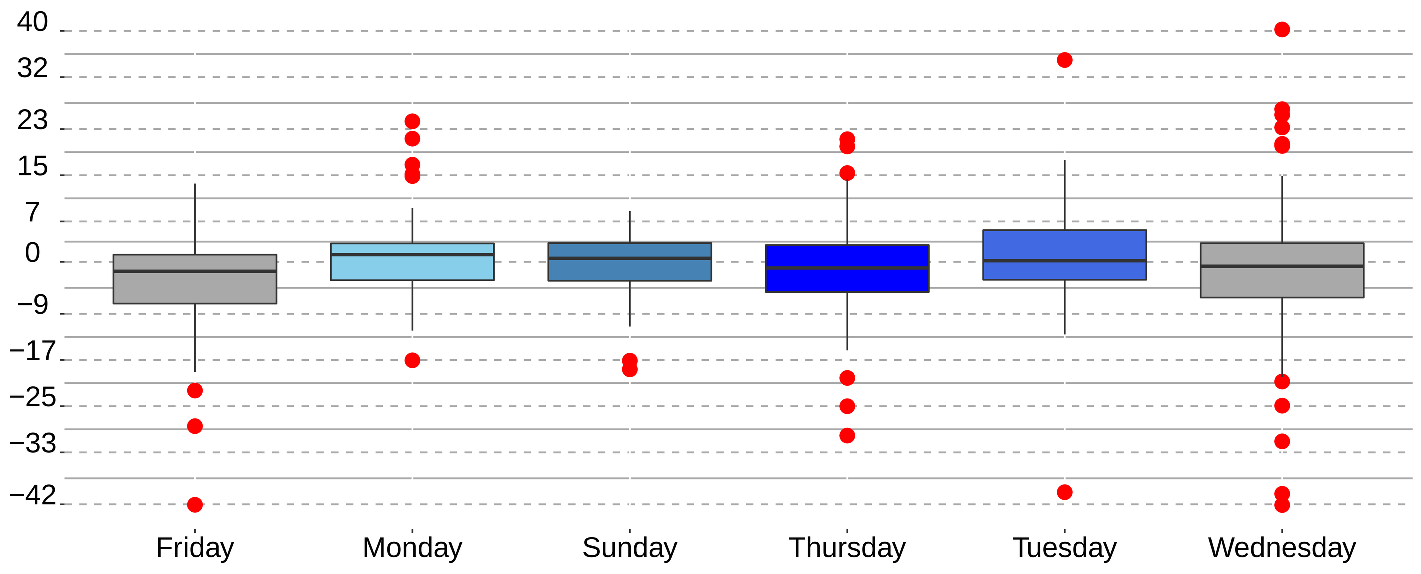
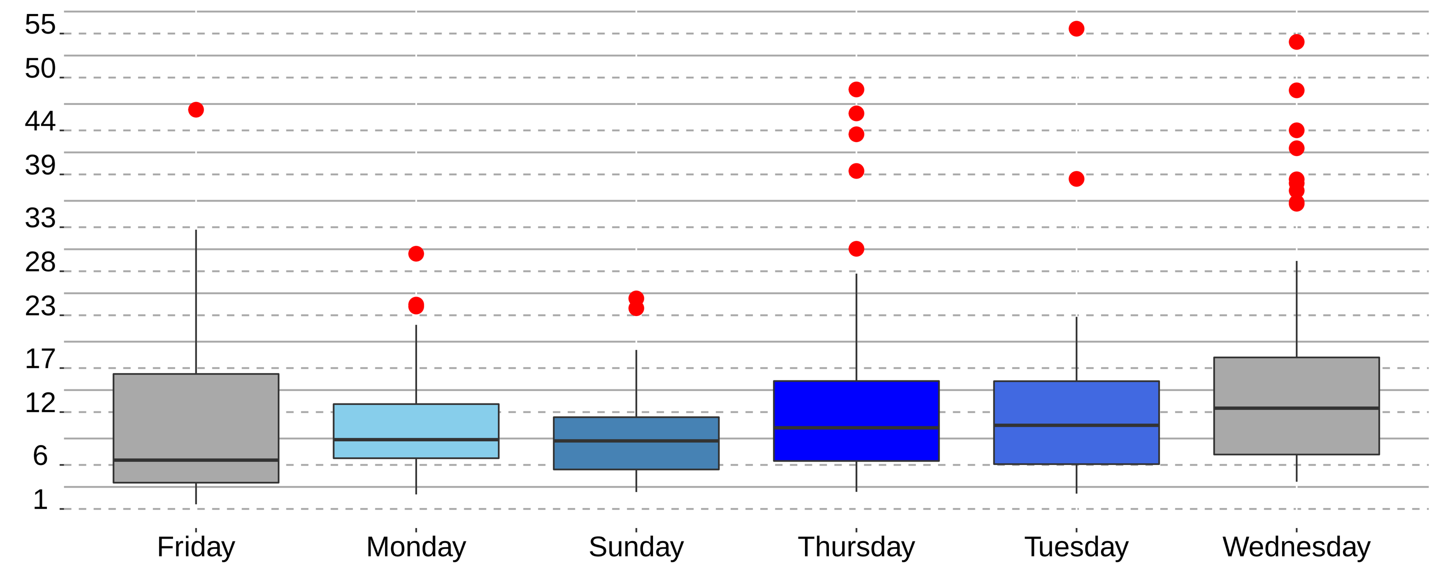
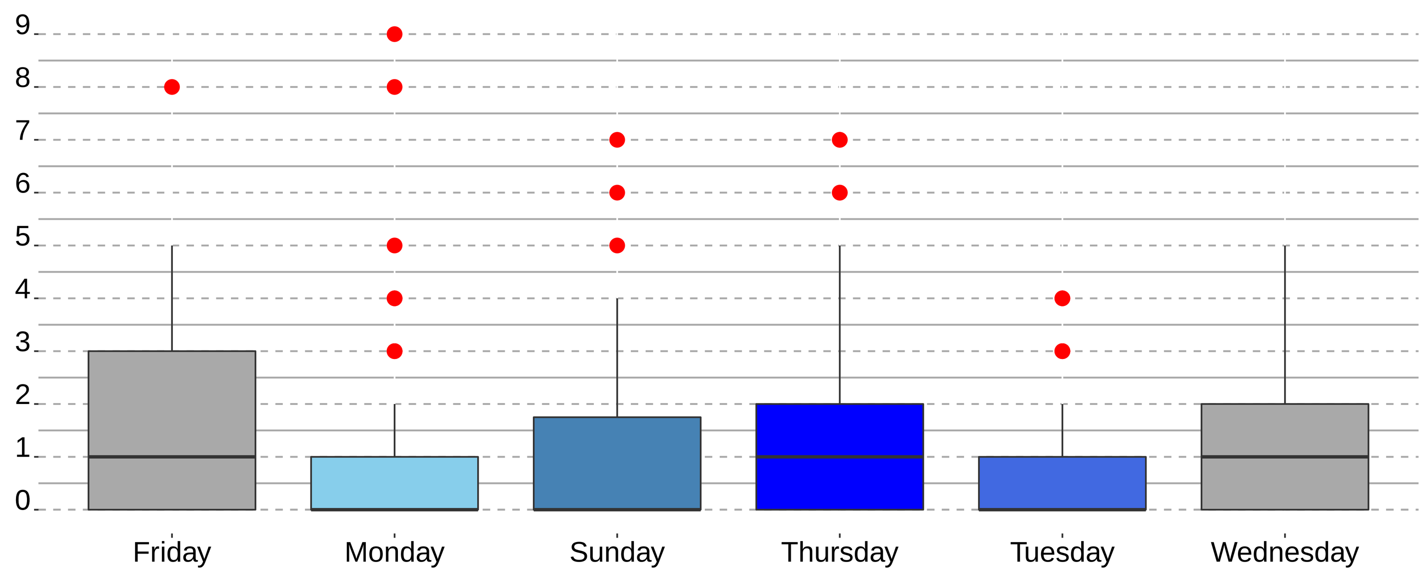
Close - Open



High - Low



Consecutive Down prices by day



Consecutive Up prices by day