財金四乙

王意文 數量財務與統計學習\_106/10/05\_作業一 一、預測標的:

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | Mkt.RF | SMB | HML | Chems |
| Min. | -29.13 | -16.88 | -13.28 | -31.43 |
| 1st Qu. | -1.97 | -1.56 | -1.29 | -1.96 |
| Median | 1.01 | 0.065 | 0.18 | 1.095 |
| Mean | 0.6574 | 0.2057 | 0.3836 | 1.034 |
| 3rd Qu. | 3.65 | 1.7375 | 1.7475 | 4.188 |
| Max. | 38.85 | 36.7 | 35.46 | 48.6 |