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Summary statistics **daily realized spread** :

Line to add in python file ARM_HW1_plot_drs.py :

```
from scipy import stats
print(stats.describe(y))
```

Result :

Number of days : 22
Min : 2.3429351535836176
Max : 4.970930734063659
Mean : 3.0881238748923607
Variance : 0.2911046292355452
Skewness : 1.826277243374391
Kurtosis : 4.847741613053833

Summary statistics **Amihud price** :

Line to add in python file ARM_HW1_plot_ap.py :

```
from scipy import stats
print(stats.describe(y))
```

Result :

Number of days : 22
Min : 0.0002729075760650437
Max : 0.0002876433931882676
Mean : 0.00027766229493593453
Variance : 1.3139692338554487e-11
Skewness : 1.5300610112965218
Kurtosis : 2.038765512432647