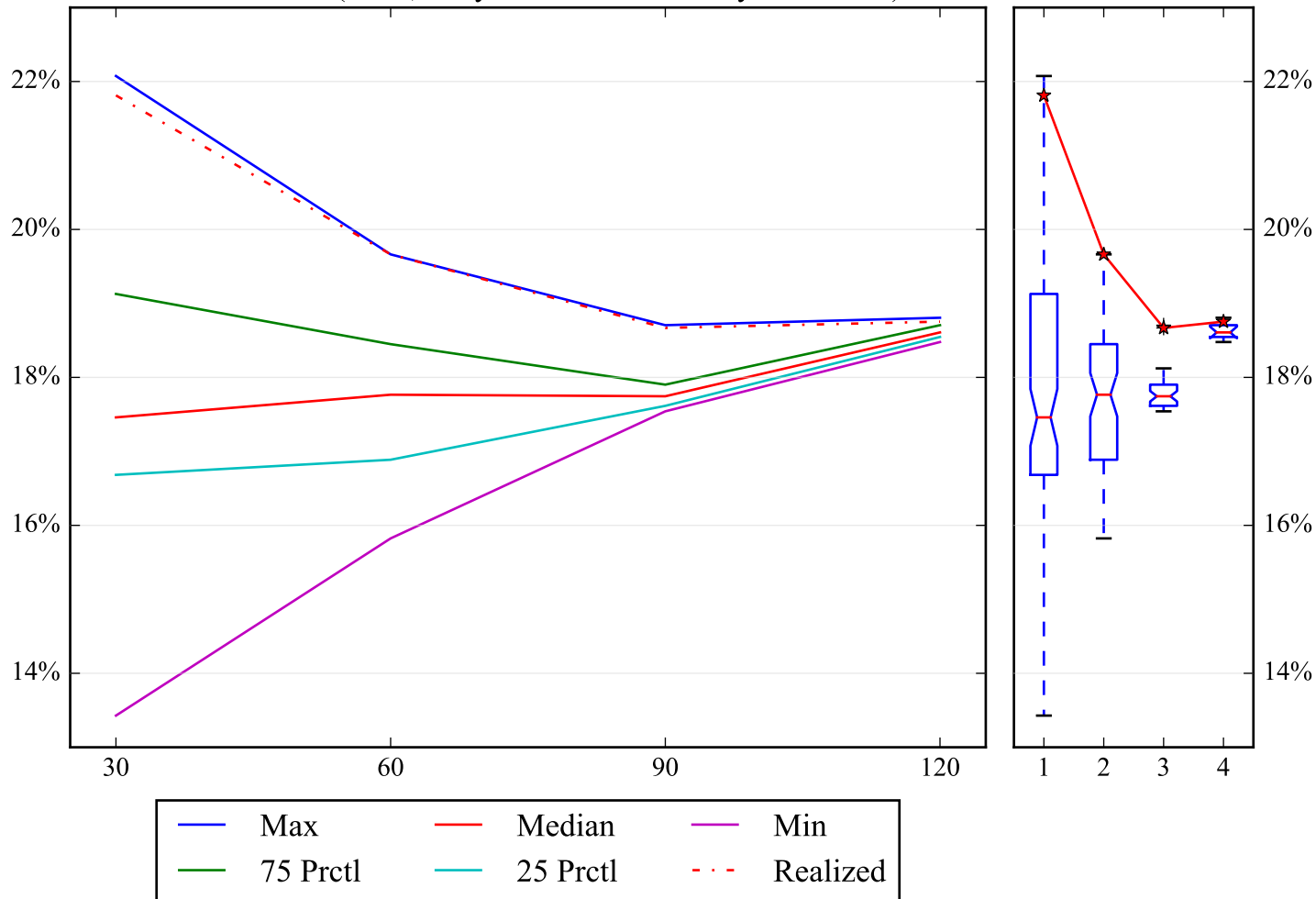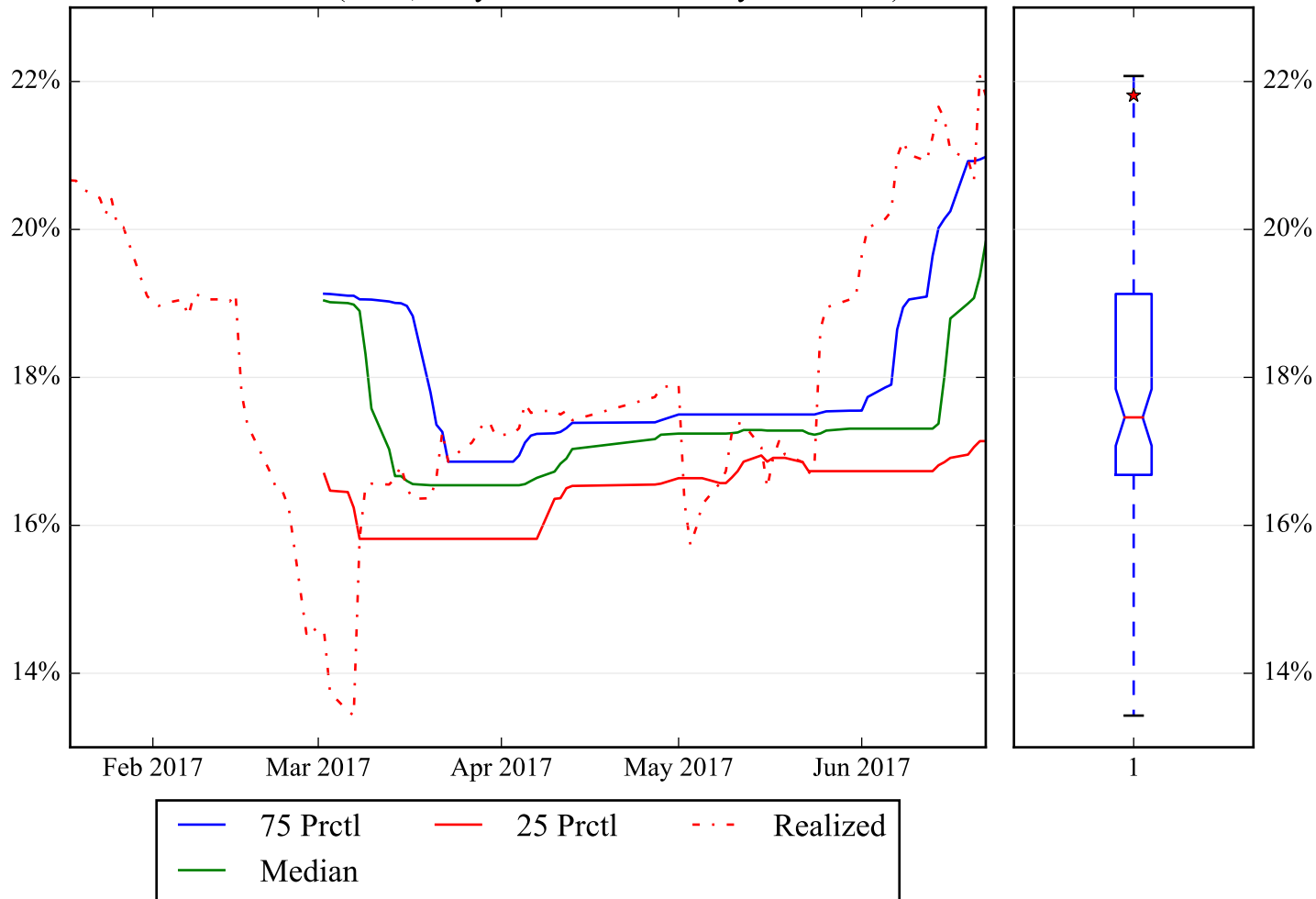GarmanKlass (USO, daily from 20170623 days back 200)

Legend:
- Max (blue)
- Median (red)
- Min (magenta)
- 75 Prctl (green)
- 25 Prctl (cyan)
- Realized (red dash-dot)

GarmanKlass (USO, daily from 20170623 days back 200)

Legend:
- 75 Prctl
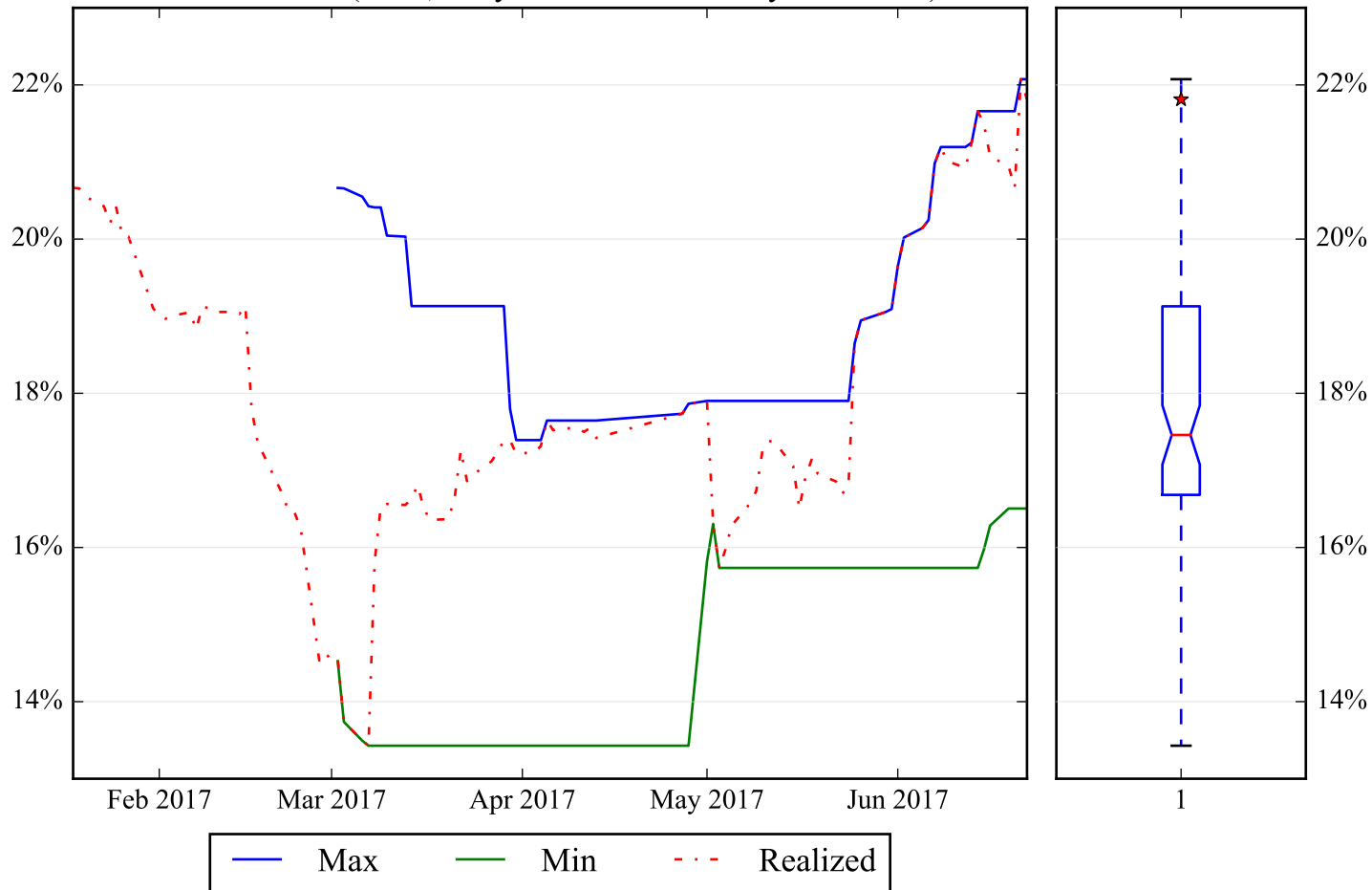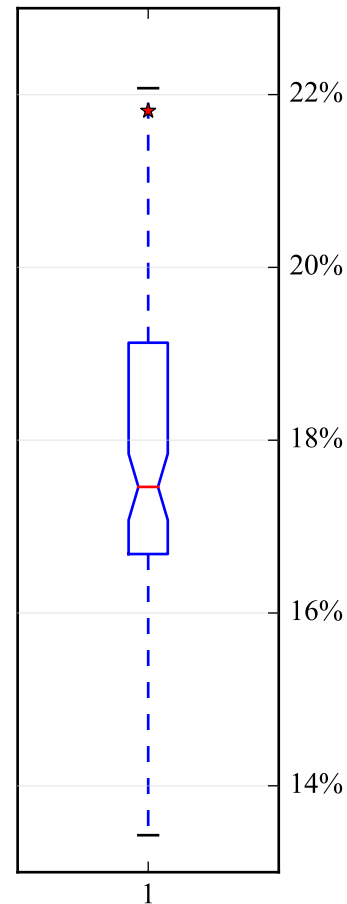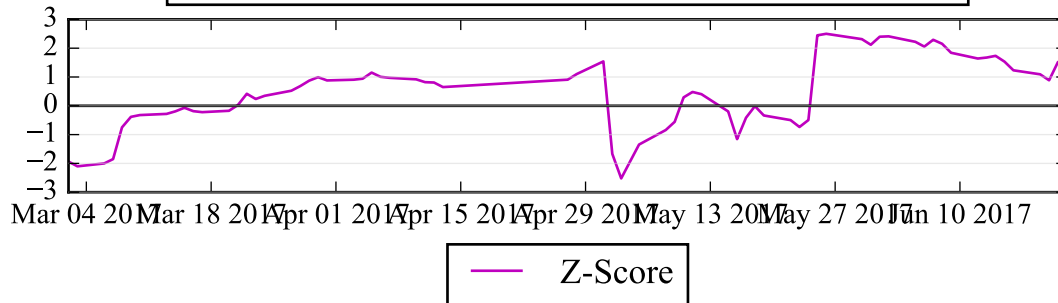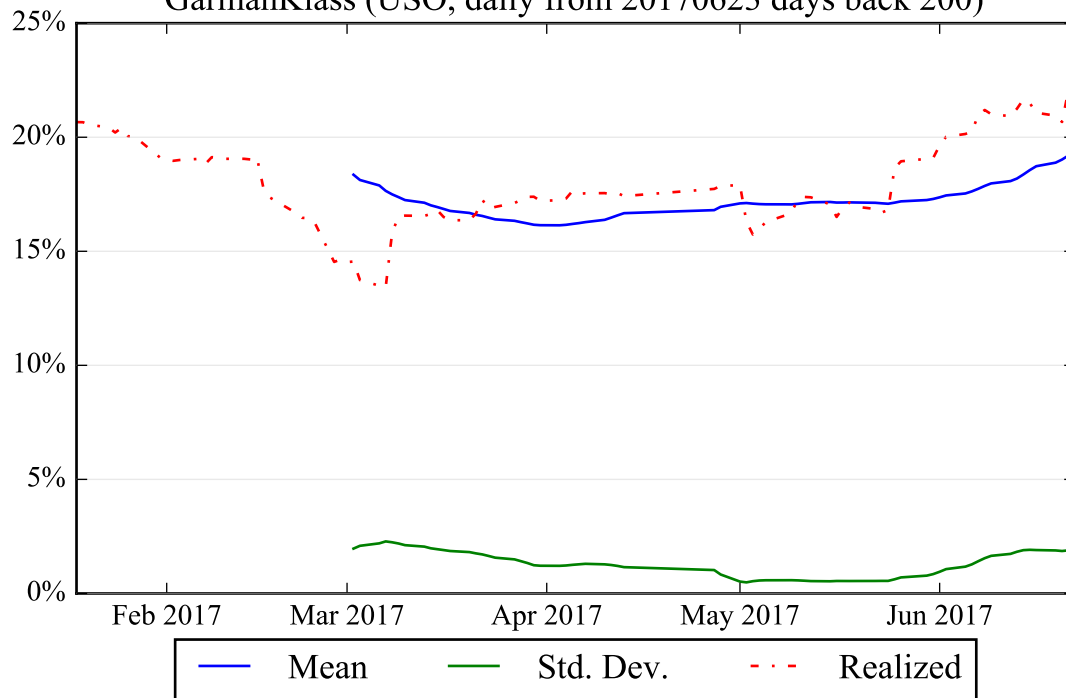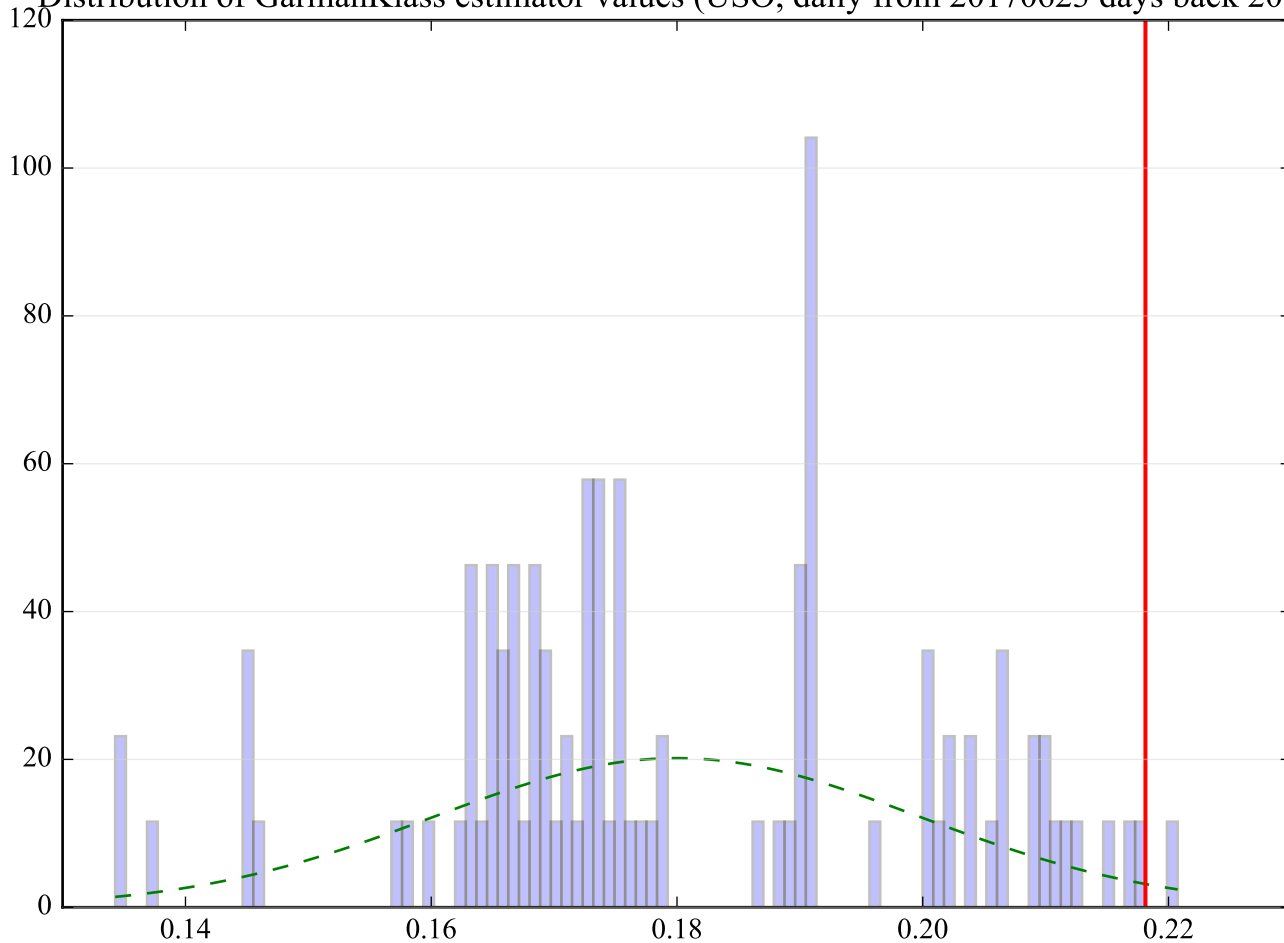- Median
- 25 Prctl
- Realized

GarmanKlass (USO, daily from 20170623 days back 200)

GarmanKlass (USO, daily from 20170623 days back 200)
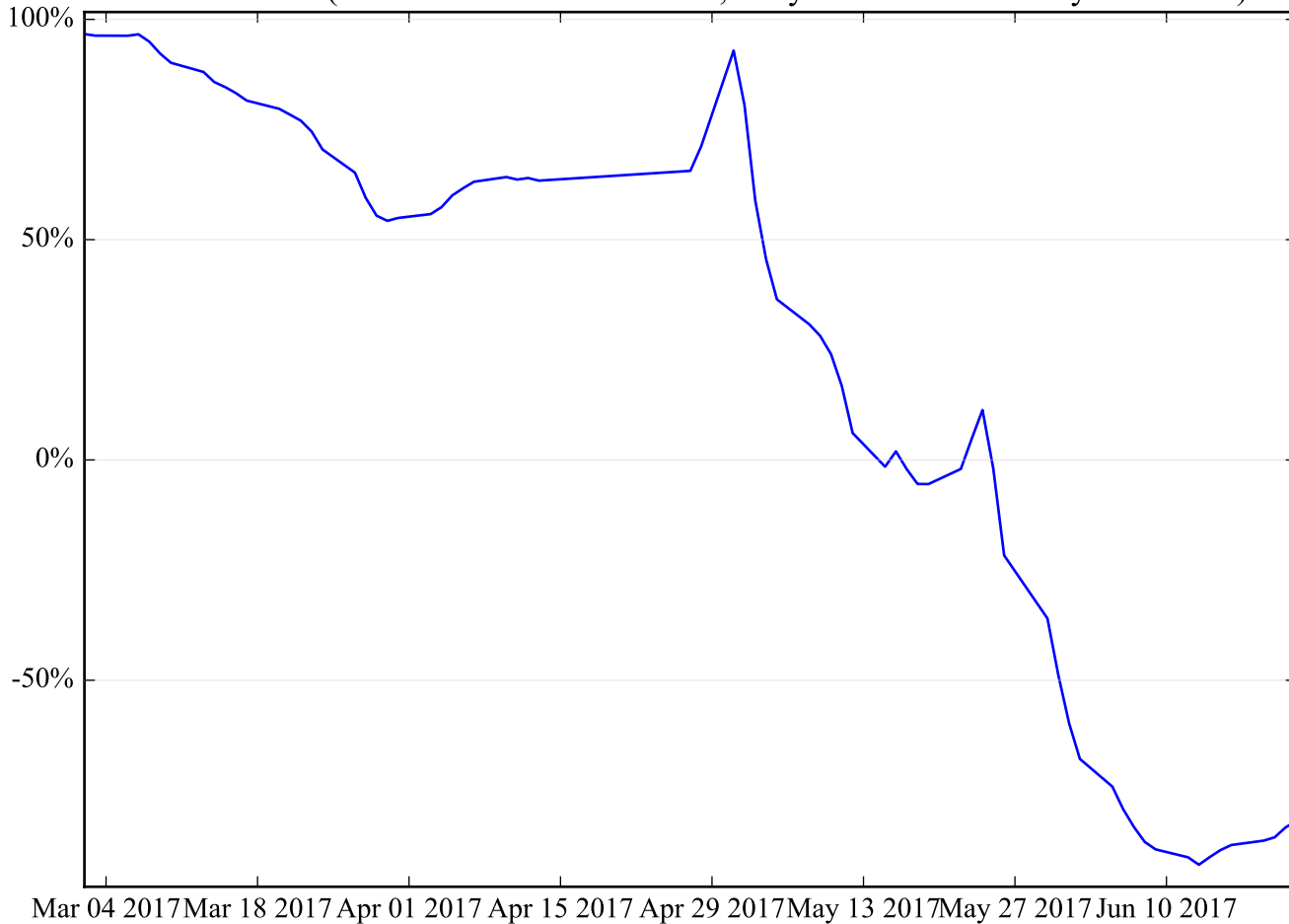
Mean   Std. Dev.   Realized

Z-Score

Distribution of GarmanKlass estimator values (USO, daily from 20170623 days back 200)

GarmanKlass (USO v. SPY, daily from 20170623 days back 200)
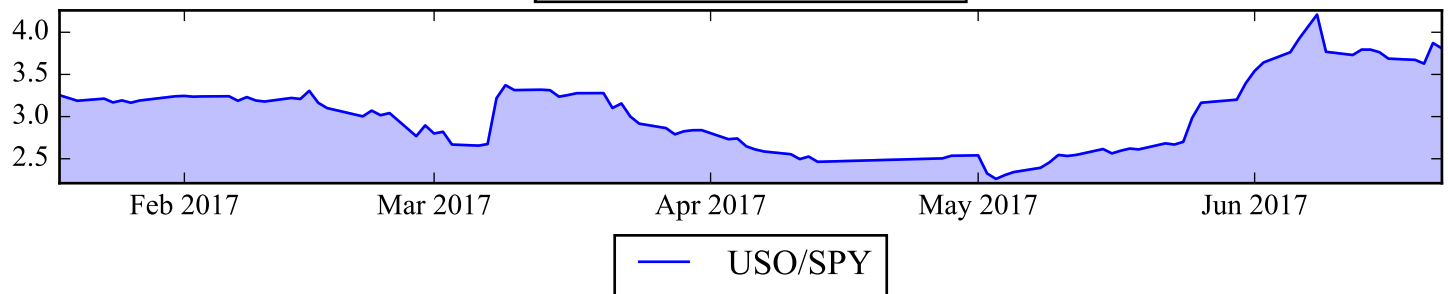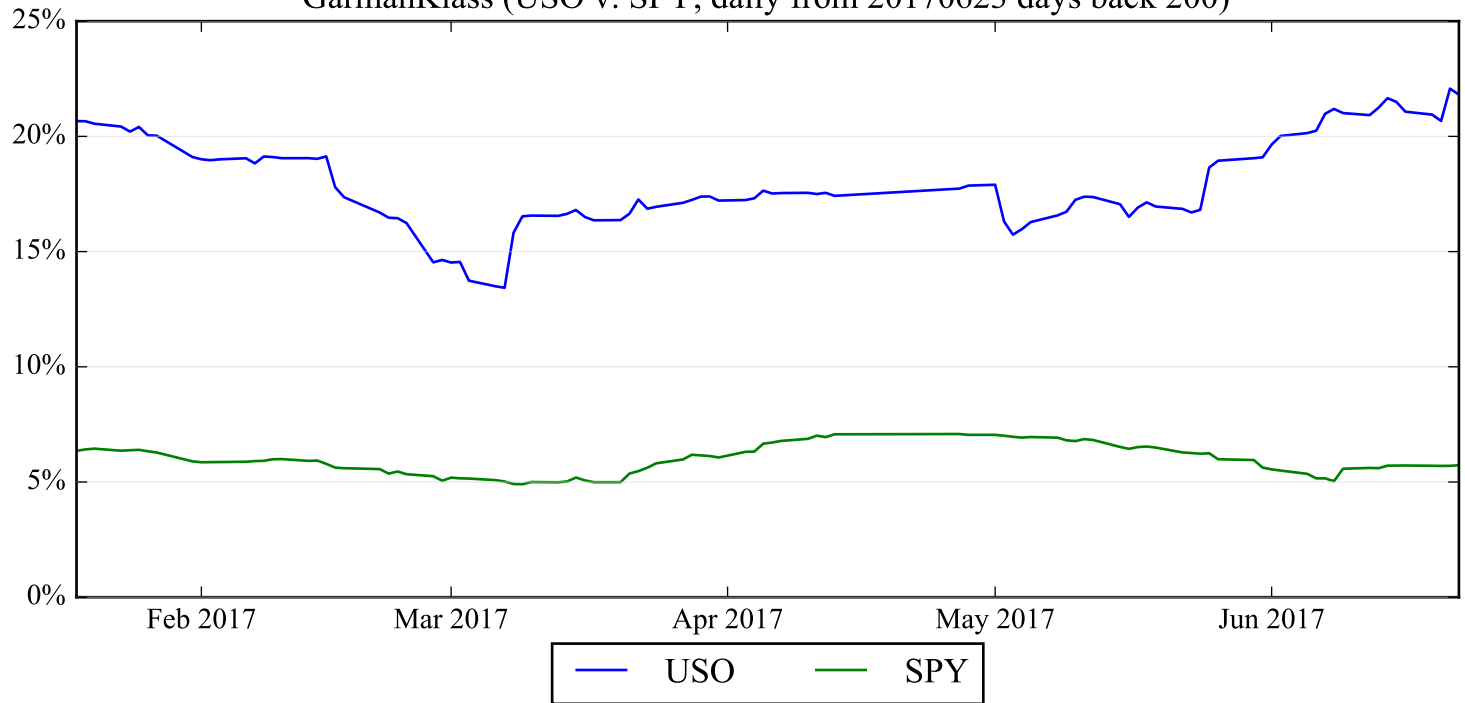
GarmanKlass (Correlation of USO v. SPY, daily from 20170623 days back 200)

OLS Regression Results

Dep. Variable:	y	R-squared:	0.979	
Model:	OLS	Adj. R-squared:	0.978	
Method:	Least Squares	F-statistic:	4547.	
Date:	Sun, 25 Jun 2017	Prob (F-statistic):	1.48e-84	
Time:	14:35:30	Log-Likelihood:	221.44	
No. Observations:	100	AIC:	-440.9	
Df Residuals:	99	BIC:	-438.3	
Df Model:	1			
Covariance Type:	nonrobust			

	coef	std err	t	P>|t|	[95.0% Conf. Int.]
x1	2.9886	0.044	67.433	0.000	2.901 3.077

Omnibus:	3.761	Durbin-Watson:	0.051
Prob(Omnibus):	0.153	Jarque-Bera (JB):	2.147
Skew:	0.079	Prob(JB):	0.342
Kurtosis:	2.300	Cond. No.	1.00

Warnings:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.