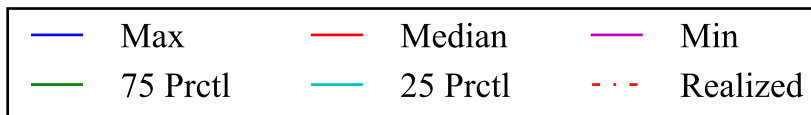GarmanKlass (AAPL, daily from 20170625 days back 200)

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

GarmanKlass (AAPL, daily from 20170625 days back 200)

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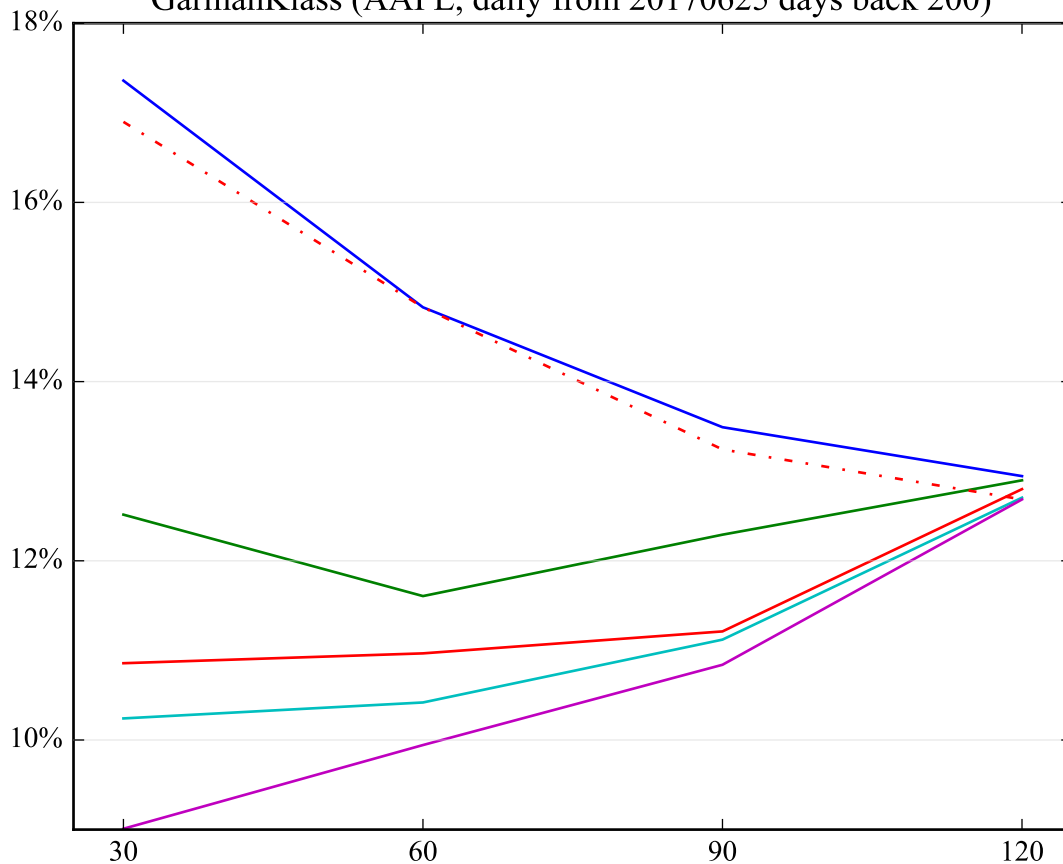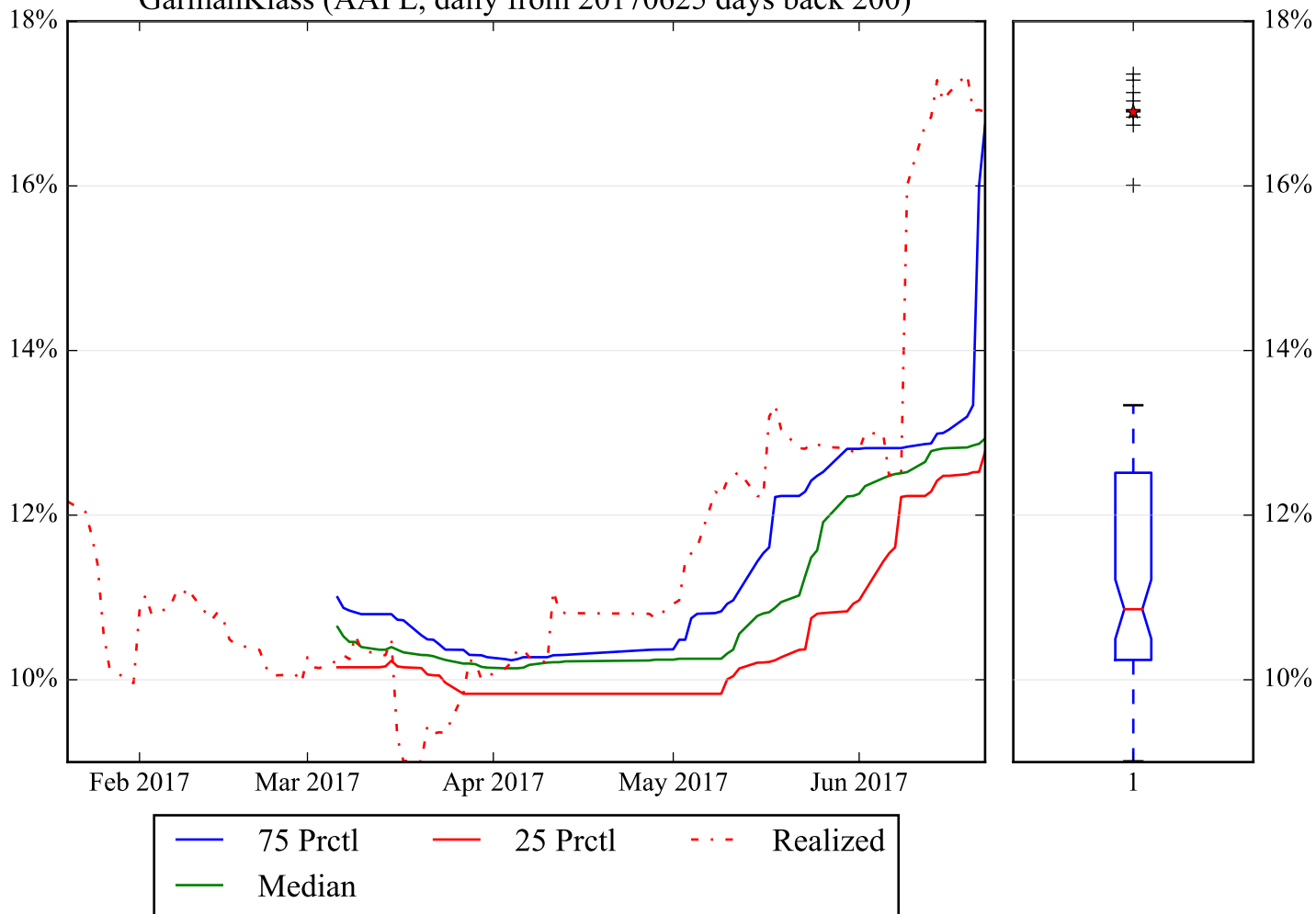- 75 Prctl
- 25 Prctl
- Realized
- Median

GarmanKlass (AAPL, daily from 20170625 days back 200)

GarmanKlass (AAPL, daily from 20170625 days back 200)

Mean — Std. Dev. — Realized

Z-Score

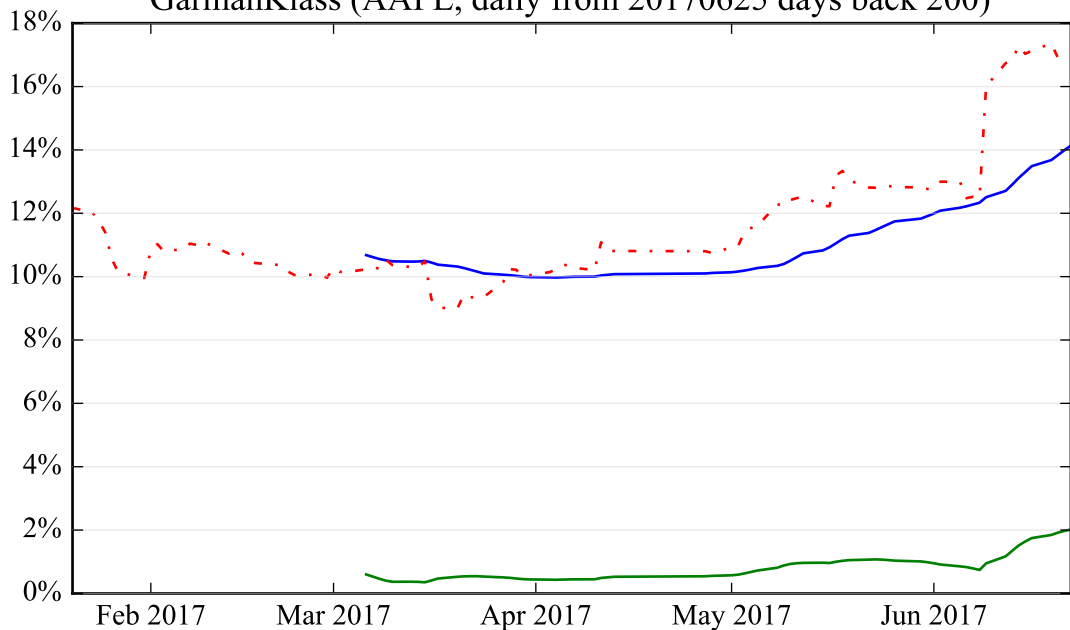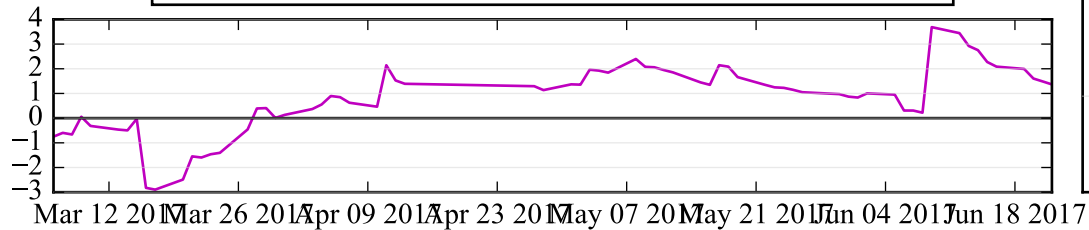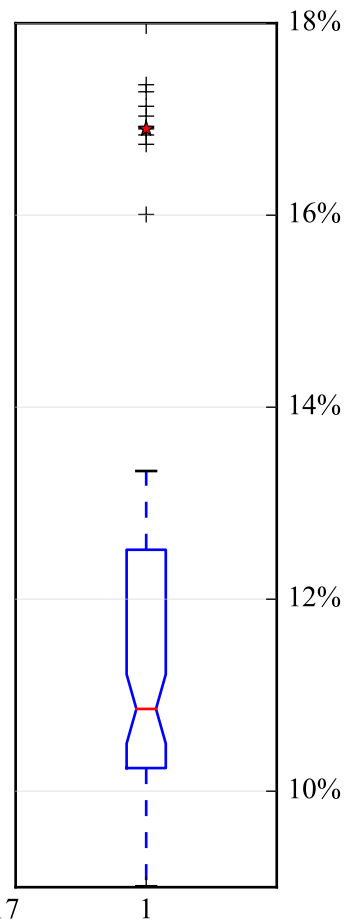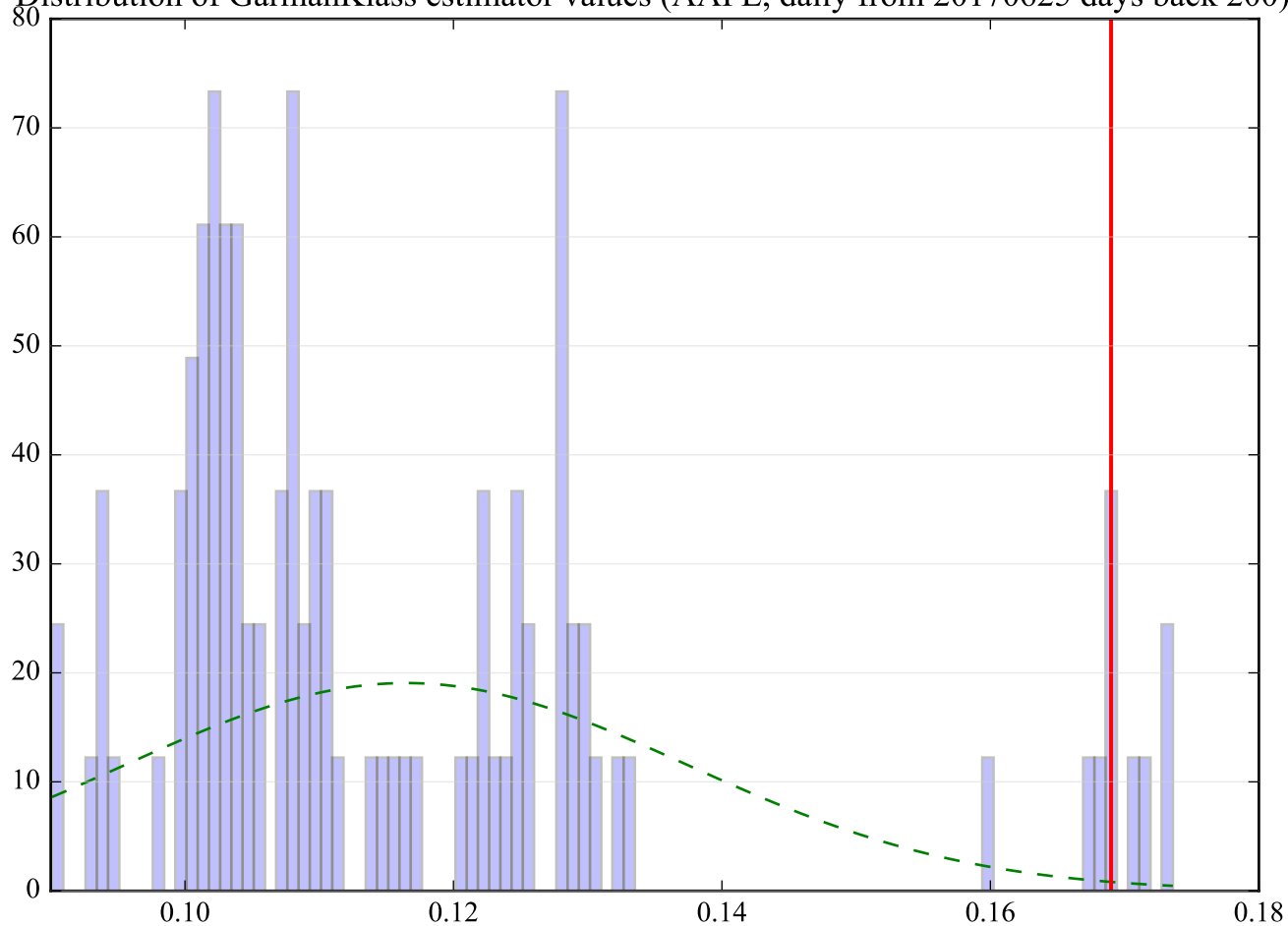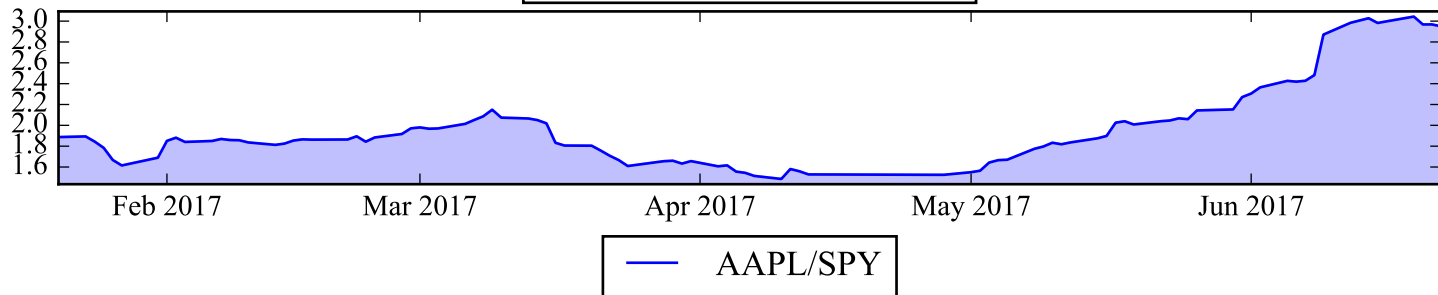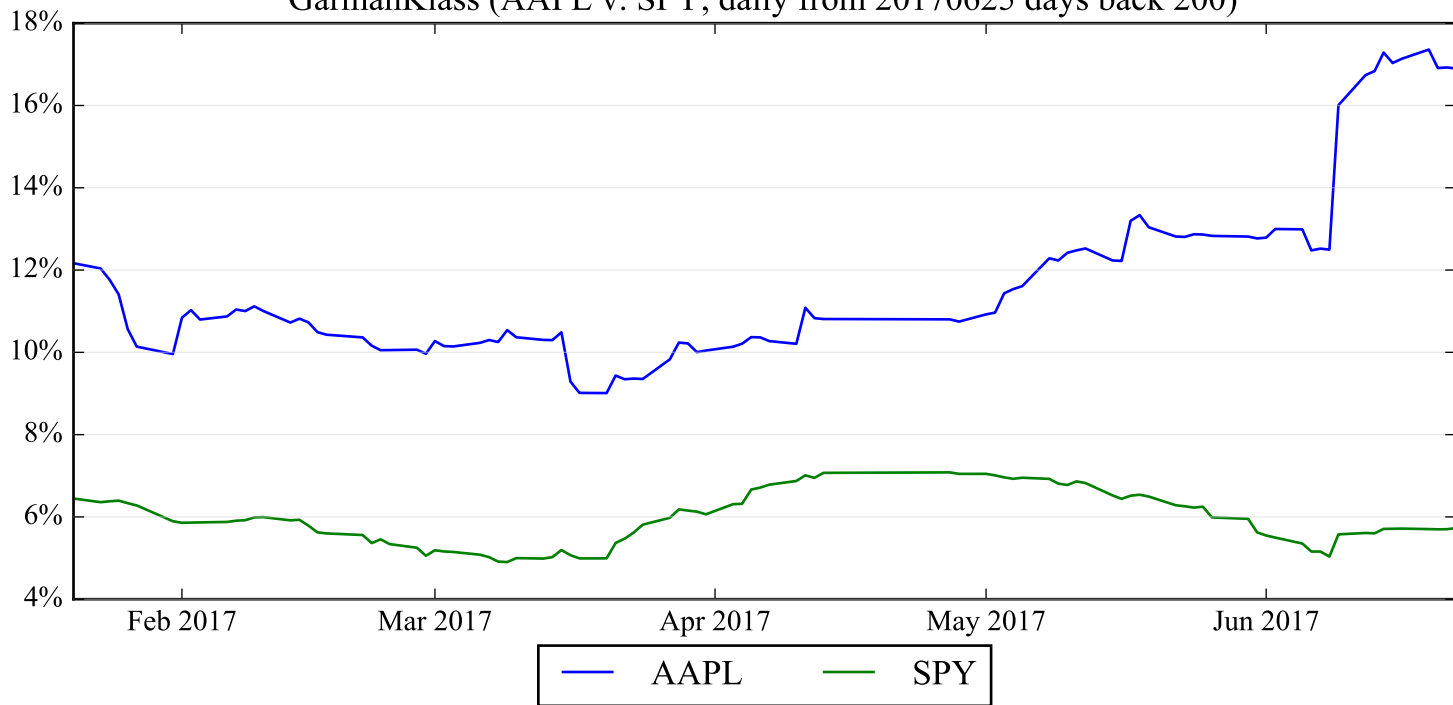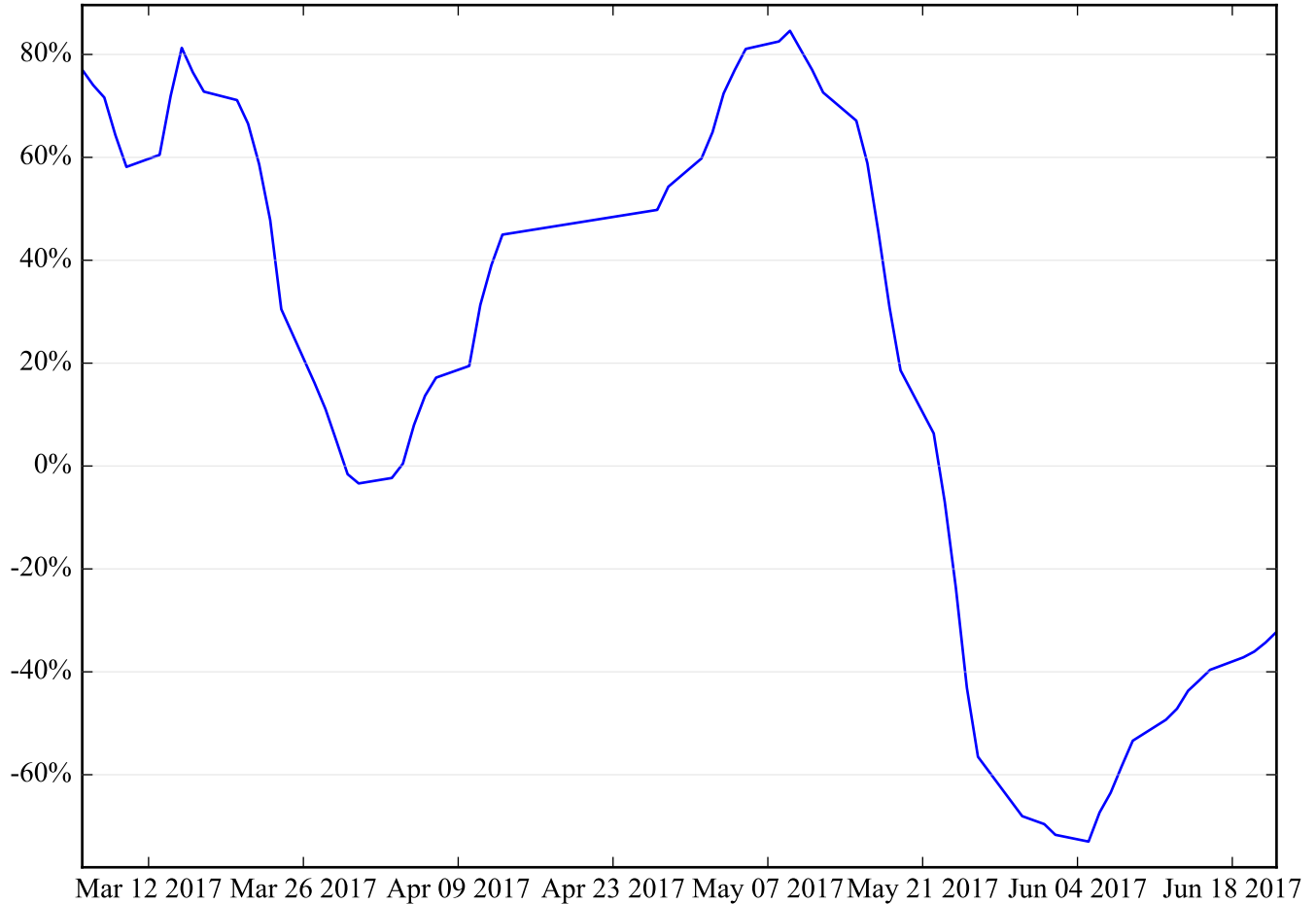Distribution of GarmanKlass estimator values (AAPL, daily from 20170625 days back 200)

GarmanKlass (AAPL v. SPY, daily from 20170625 days back 200)

GarmanKlass (Correlation of AAPL v. SPY, daily from 20170625 days back 200)

OLS Regression Results

```
==============================================================================
Dep. Variable:                      y   R-squared:                       0.960
Model:                            OLS   Adj. R-squared:                  0.960
Method:                 Least Squares   F-statistic:                     2329.
Date:                Sun, 25 Jun 2017   Prob (F-statistic):           1.27e-69
Time:                        17:16:24   Log-Likelihood:                 227.86
No. Observations:                  98   AIC:                            -453.7
Df Residuals:                      97   BIC:                            -451.1
Df Model:                           1
Covariance Type:            nonrobust
==============================================================================
                 coef    std err          t      P>|t|      [95.0% Conf. Int.]
------------------------------------------------------------------------------
x1             1.9371      0.040     48.264      0.000       1.857      2.017
==============================================================================
Omnibus:                       24.358   Durbin-Watson:                   0.027
Prob(Omnibus):                  0.000   Jarque-Bera (JB):               32.332
Skew:                           1.284   Prob(JB):                     9.53e-08
Kurtosis:                       4.150   Cond. No.                         1.00
==============================================================================
```

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