

**The UNIVARIATE Procedure**  
**Variable: logreturn**

Moments			
<b>N</b>	1395	<b>Sum Weights</b>	1395
<b>Mean</b>	0.00032062	<b>Sum Observations</b>	0.44726768
<b>Std Deviation</b>	0.01041362	<b>Variance</b>	0.00010844
<b>Skewness</b>	-2.175106	<b>Kurtosis</b>	26.2267594
<b>Uncorrected SS</b>	0.15131365	<b>Corrected SS</b>	0.15117024
<b>Coeff Variation</b>	3247.94345	<b>Std Error Mean</b>	0.00027881

Basic Statistical Measures			
Location		Variability	
<b>Mean</b>	0.000321	<b>Std Deviation</b>	0.01041
<b>Median</b>	0.000518	<b>Variance</b>	0.0001084
<b>Mode</b>	0.000000	<b>Range</b>	0.18564
		<b>Interquartile Range</b>	0.00859

Tests for Location: Mu0=0				
Test	Statistic		p Value	
<b>Student's t</b>	<b>t</b>	1.149949	<b>Pr &gt;  t </b>	0.2504
<b>Sign</b>	<b>M</b>	54.5	<b>Pr &gt;=  M </b>	0.0038
<b>Signed Rank</b>	<b>S</b>	46497.5	<b>Pr &gt;=  S </b>	0.0019

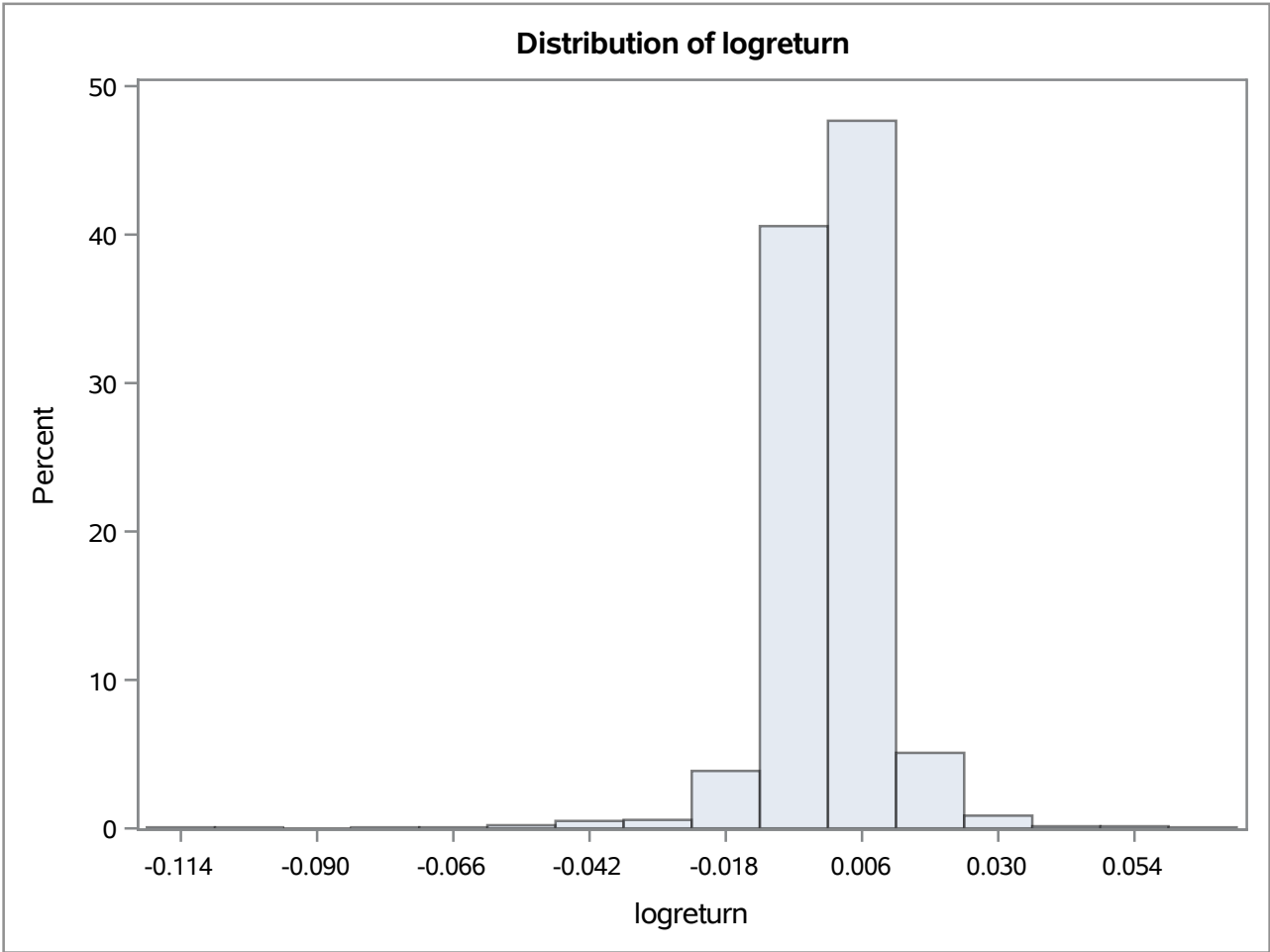
Quantiles (Definition 5)	
Level	Quantile
<b>100% Max</b>	0.067066938
<b>99%</b>	0.025998002
<b>95%</b>	0.013485641
<b>90%</b>	0.009683423
<b>75% Q3</b>	0.004748160
<b>50% Median</b>	0.000518298
<b>25% Q1</b>	-0.003842518
<b>10%</b>	-0.008138986
<b>5%</b>	-0.012378399
<b>1%</b>	-0.036123449
<b>0% Min</b>	-0.118572043

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Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
-0.1185720	1065	0.0367015	1093
-0.1007536	1372	0.0399019	1388
-0.0782699	1367	0.0592817	1373
-0.0651196	231	0.0597236	1378
-0.0528493	1370	0.0670669	1068

Missing Values			
Missing Value	Count	Percent Of	
		All Obs	Missing Obs
.	1	0.07	100.00

The UNIVARIATE Procedure



**The UNIVARIATE Procedure**  
Variable: x

Moments			
<b>N</b>	642	<b>Sum Weights</b>	642
<b>Mean</b>	0.00656341	<b>Sum Observations</b>	4.21371135
<b>Std Deviation</b>	0.00978817	<b>Variance</b>	0.00009581
<b>Skewness</b>	5.79846234	<b>Kurtosis</b>	48.3693044
<b>Uncorrected SS</b>	0.08906943	<b>Corrected SS</b>	0.0614131
<b>Coeff Variation</b>	149.132307	<b>Std Error Mean</b>	0.00038631

Basic Statistical Measures			
Location		Variability	
<b>Mean</b>	0.006563	<b>Std Deviation</b>	0.00979
<b>Median</b>	0.004297	<b>Variance</b>	0.0000958
<b>Mode</b>	.	<b>Range</b>	0.11857
		<b>Interquartile Range</b>	0.00580

Tests for Location: Mu0=0				
Test	Statistic		p Value	
<b>Student's t</b>	<b>t</b>	16.99009	<b>Pr &gt;  t </b>	<.0001
<b>Sign</b>	<b>M</b>	321	<b>Pr &gt;=  M </b>	<.0001
<b>Signed Rank</b>	<b>S</b>	103201.5	<b>Pr &gt;=  S </b>	<.0001

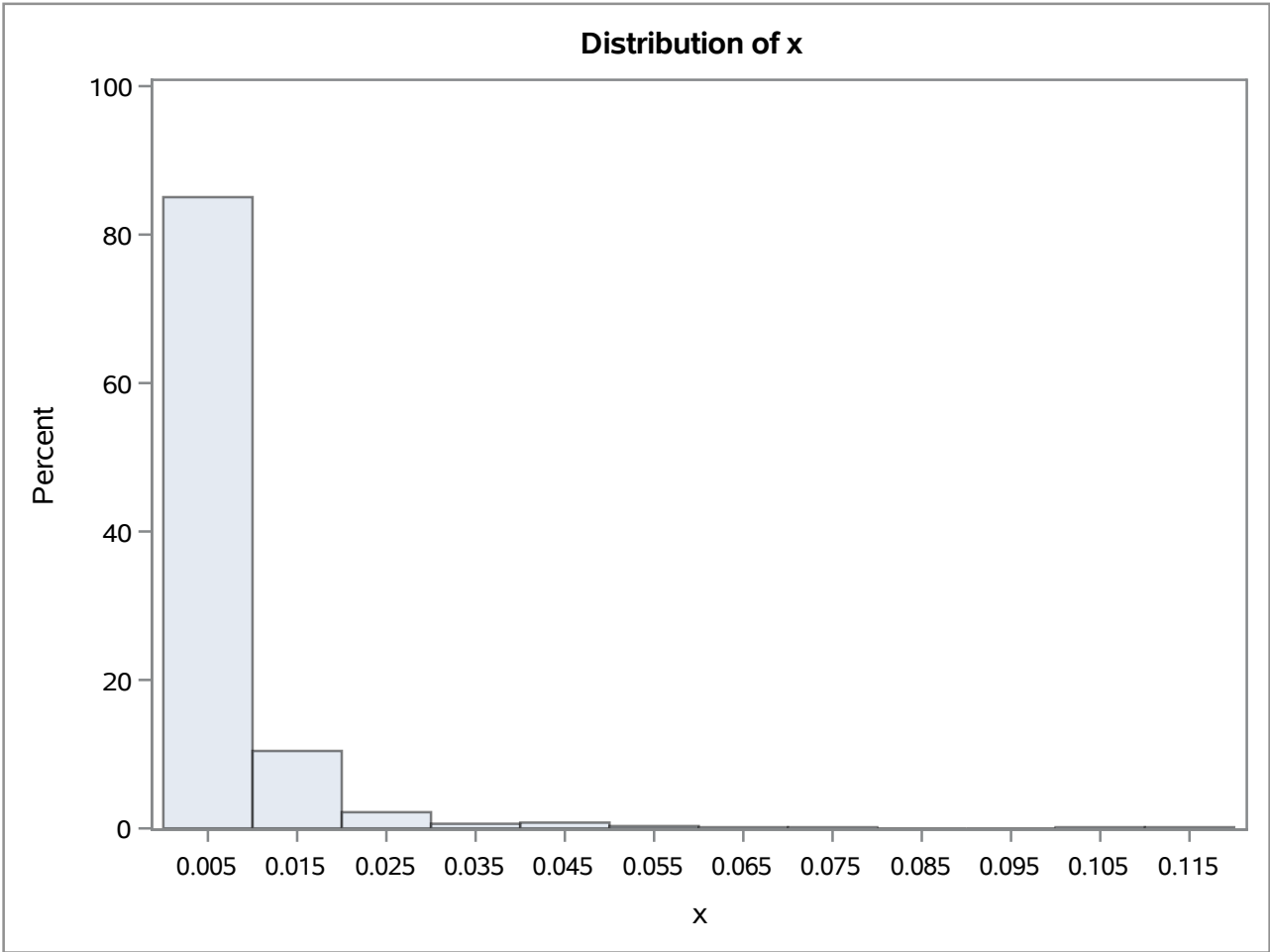
Quantiles (Definition 5)	
Level	Quantile
<b>100% Max</b>	1.18572E-01
<b>99%</b>	4.85800E-02
<b>95%</b>	1.83941E-02
<b>90%</b>	1.34296E-02
<b>75% Q3</b>	7.57110E-03
<b>50% Median</b>	4.29672E-03
<b>25% Q1</b>	1.77266E-03
<b>10%</b>	7.55723E-04
<b>5%</b>	4.72391E-04
<b>1%</b>	9.45315E-05
<b>0% Min</b>	3.55263E-06

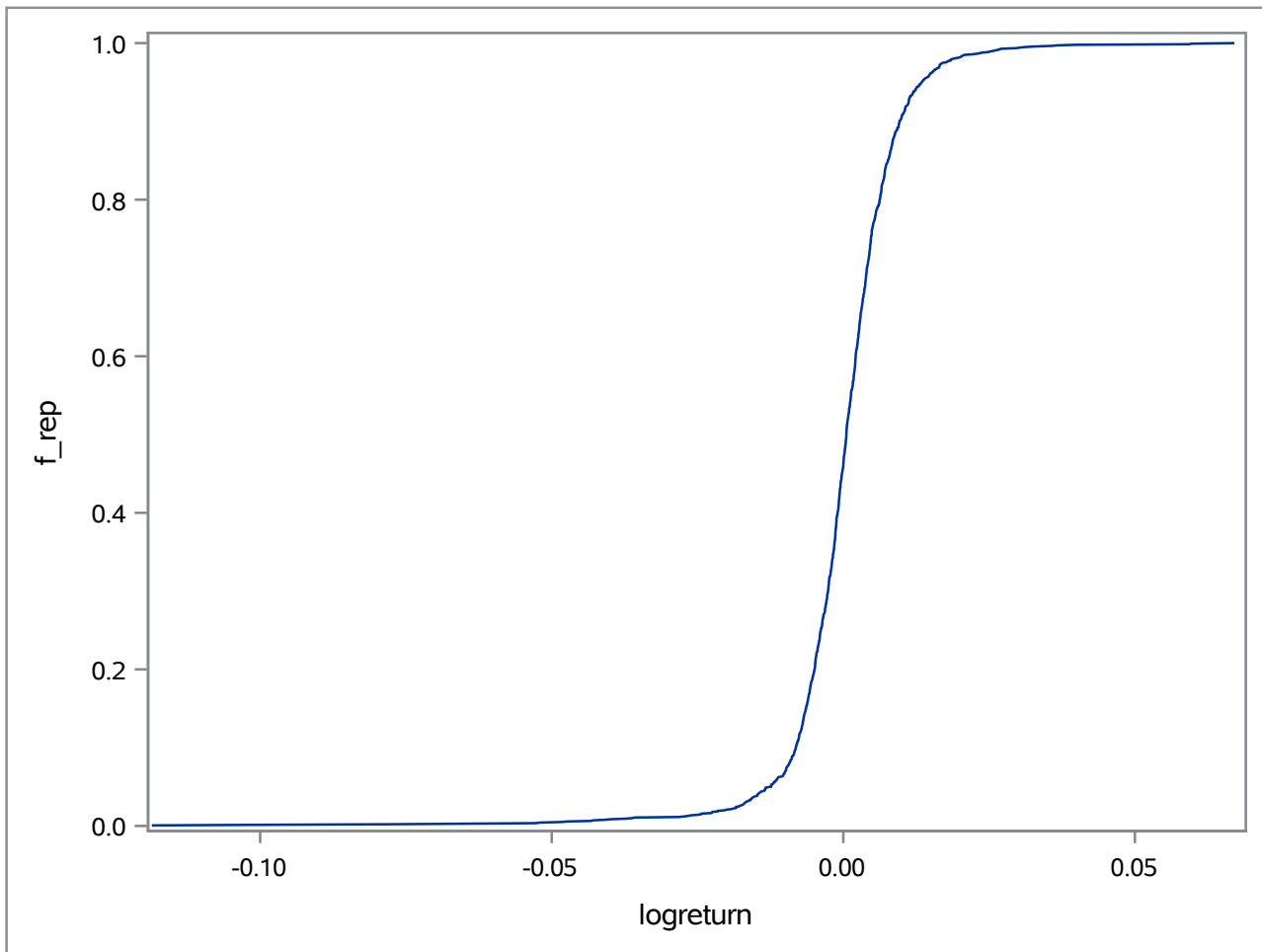
**The UNIVARIATE Procedure**  
**Variable: x**

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
3.55263E-06	265	0.0528493	628
8.11848E-06	294	0.0651196	119
1.80646E-05	143	0.0782699	625
3.79415E-05	343	0.1007536	630
3.85887E-05	446	0.1185720	496

Missing Values			
Missing Value	Count	Percent Of	
		All Obs	Missing Obs
.	1	0.16	100.00

The UNIVARIATE Procedure





**The REG Procedure**  
**Model: MODEL1**  
**Dependent Variable: ln\_f\_rep**

Number of Observations Read	140
Number of Observations Used	139
Number of Observations with Missing Values	1

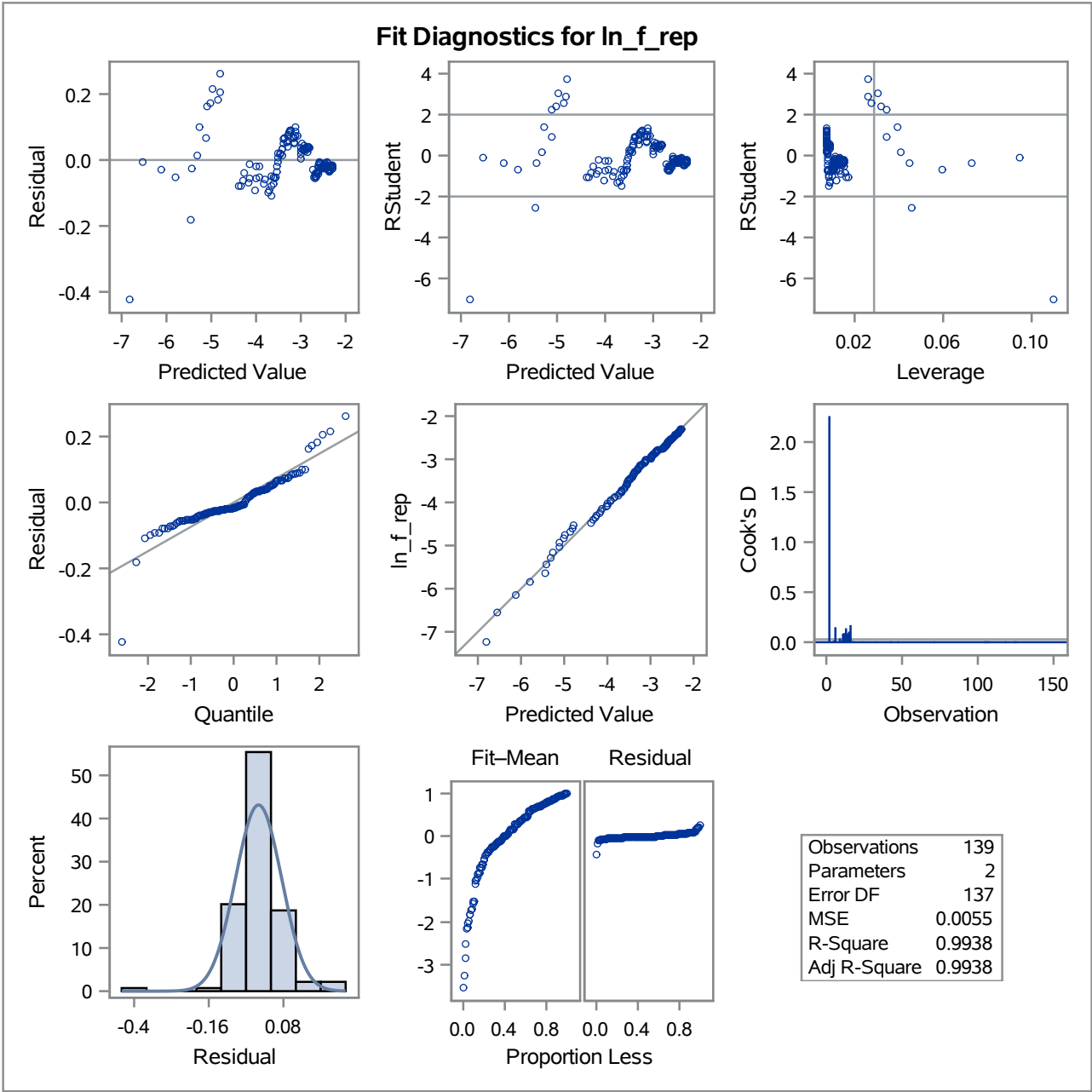
Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	121.68567	121.68567	22065.2	<.0001
Error	137	0.75553	0.00551		
Corrected Total	138	122.44120			

Root MSE	0.07426	R-Square	0.9938
Dependent Mean	-3.28181	Adj R-Sq	0.9938
Coeff Var	-2.26283		

Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr >  t
Intercept	1	-10.42272	0.04848	-214.97	<.0001
ln_x	1	-1.69116	0.01138	-148.54	<.0001



The REG Procedure  
Model: MODEL1  
Dependent Variable: ln\_f\_rep



The REG Procedure  
Model: MODEL1  
Dependent Variable: ln\_f\_rep

