

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

Moments			
<b>N</b>	1953	<b>Sum Weights</b>	1953
<b>Mean</b>	0.0002455	<b>Sum Observations</b>	0.47946831
<b>Std Deviation</b>	0.00858755	<b>Variance</b>	0.00007375
<b>Skewness</b>	-2.0261427	<b>Kurtosis</b>	22.5061489
<b>Uncorrected SS</b>	0.14406998	<b>Corrected SS</b>	0.14395227
<b>Coeff Variation</b>	3497.93459	<b>Std Error Mean</b>	0.00019432

Basic Statistical Measures			
Location		Variability	
<b>Mean</b>	0.000246	<b>Std Deviation</b>	0.00859
<b>Median</b>	0.000562	<b>Variance</b>	0.0000737
<b>Mode</b>	.	<b>Range</b>	0.14949
		<b>Interquartile Range</b>	0.00742

Tests for Location: Mu0=0				
Test	Statistic		p Value	
<b>Student's t</b>	<b>t</b>	1.263396	<b>Pr &gt;  t </b>	0.2066
<b>Sign</b>	<b>M</b>	73	<b>Pr &gt;=  M </b>	0.0010
<b>Signed Rank</b>	<b>S</b>	90247	<b>Pr &gt;=  S </b>	0.0003

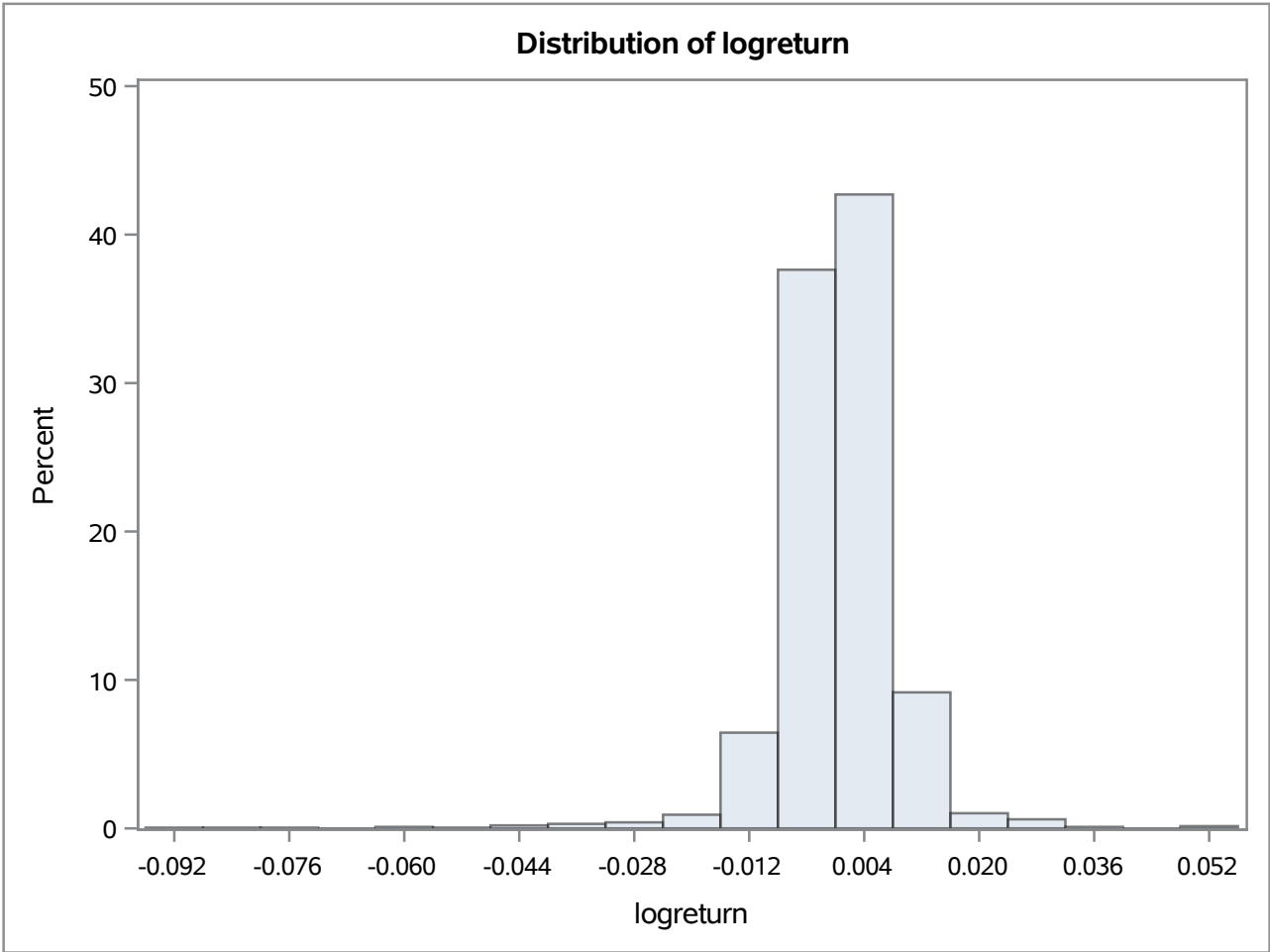
Quantiles (Definition 5)	
Level	Quantile
<b>100% Max</b>	0.055611993
<b>99%</b>	0.020663548
<b>95%</b>	0.011021746
<b>90%</b>	0.008244582
<b>75% Q3</b>	0.004180036
<b>50% Median</b>	0.000562458
<b>25% Q1</b>	-0.003243304
<b>10%</b>	-0.007342177
<b>5%</b>	-0.010294511
<b>1%</b>	-0.027438192
<b>0% Min</b>	-0.093876432

**The UNIVARIATE Procedure**  
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Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
-0.0938764	1622	0.0328138	790
-0.0815377	1923	0.0356983	1944
-0.0793679	1928	0.0505388	1929
-0.0608878	789	0.0508742	1934
-0.0592551	1926	0.0556120	1625

Missing Values			
Missing Value	Count	Percent Of	
		All Obs	Missing Obs
.	1	0.05	100.00

The UNIVARIATE Procedure



**The UNIVARIATE Procedure**  
Variable: x

Moments			
<b>N</b>	903	<b>Sum Weights</b>	903
<b>Mean</b>	0.0055208	<b>Sum Observations</b>	4.9852868
<b>Std Deviation</b>	0.0079797	<b>Variance</b>	0.00006368
<b>Skewness</b>	5.42479342	<b>Kurtosis</b>	41.9944341
<b>Uncorrected SS</b>	0.08495818	<b>Corrected SS</b>	0.05743538
<b>Coeff Variation</b>	144.538682	<b>Std Error Mean</b>	0.00026555

Basic Statistical Measures			
Location		Variability	
<b>Mean</b>	0.005521	<b>Std Deviation</b>	0.00798
<b>Median</b>	0.003677	<b>Variance</b>	0.0000637
<b>Mode</b>	.	<b>Range</b>	0.09387
		<b>Interquartile Range</b>	0.00524

Tests for Location: Mu0=0				
Test	Statistic		p Value	
<b>Student's t</b>	<b>t</b>	20.79025	<b>Pr &gt;  t </b>	<.0001
<b>Sign</b>	<b>M</b>	451.5	<b>Pr &gt;=  M </b>	<.0001
<b>Signed Rank</b>	<b>S</b>	204078	<b>Pr &gt;=  S </b>	<.0001

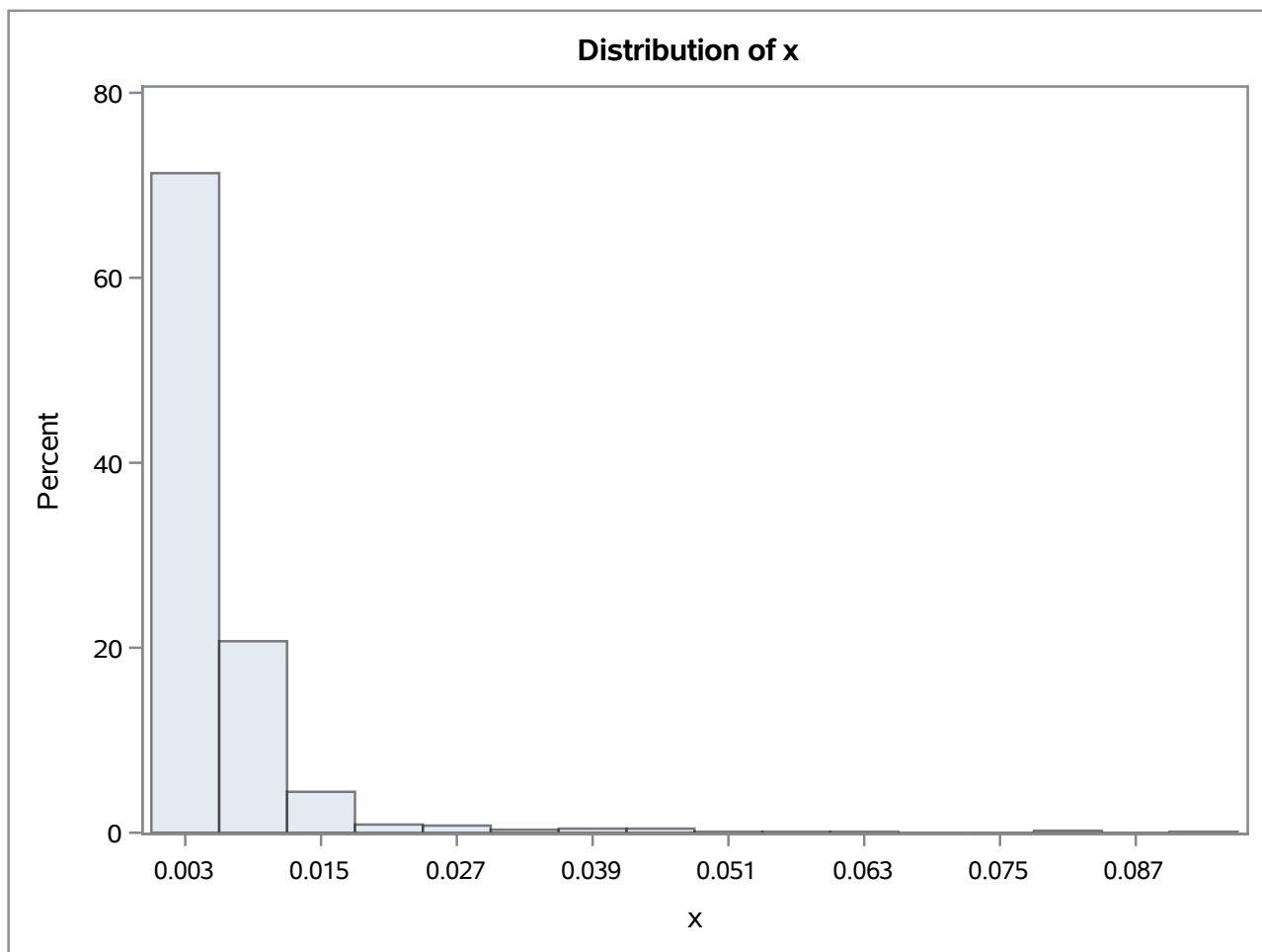
Quantiles (Definition 5)	
Level	Quantile
<b>100% Max</b>	9.38764E-02
<b>99%</b>	4.24438E-02
<b>95%</b>	1.56736E-02
<b>90%</b>	1.07044E-02
<b>75% Q3</b>	6.66601E-03
<b>50% Median</b>	3.67737E-03
<b>25% Q1</b>	1.42351E-03
<b>10%</b>	5.26477E-04
<b>5%</b>	2.79708E-04
<b>1%</b>	6.90971E-05
<b>0% Min</b>	8.21946E-06

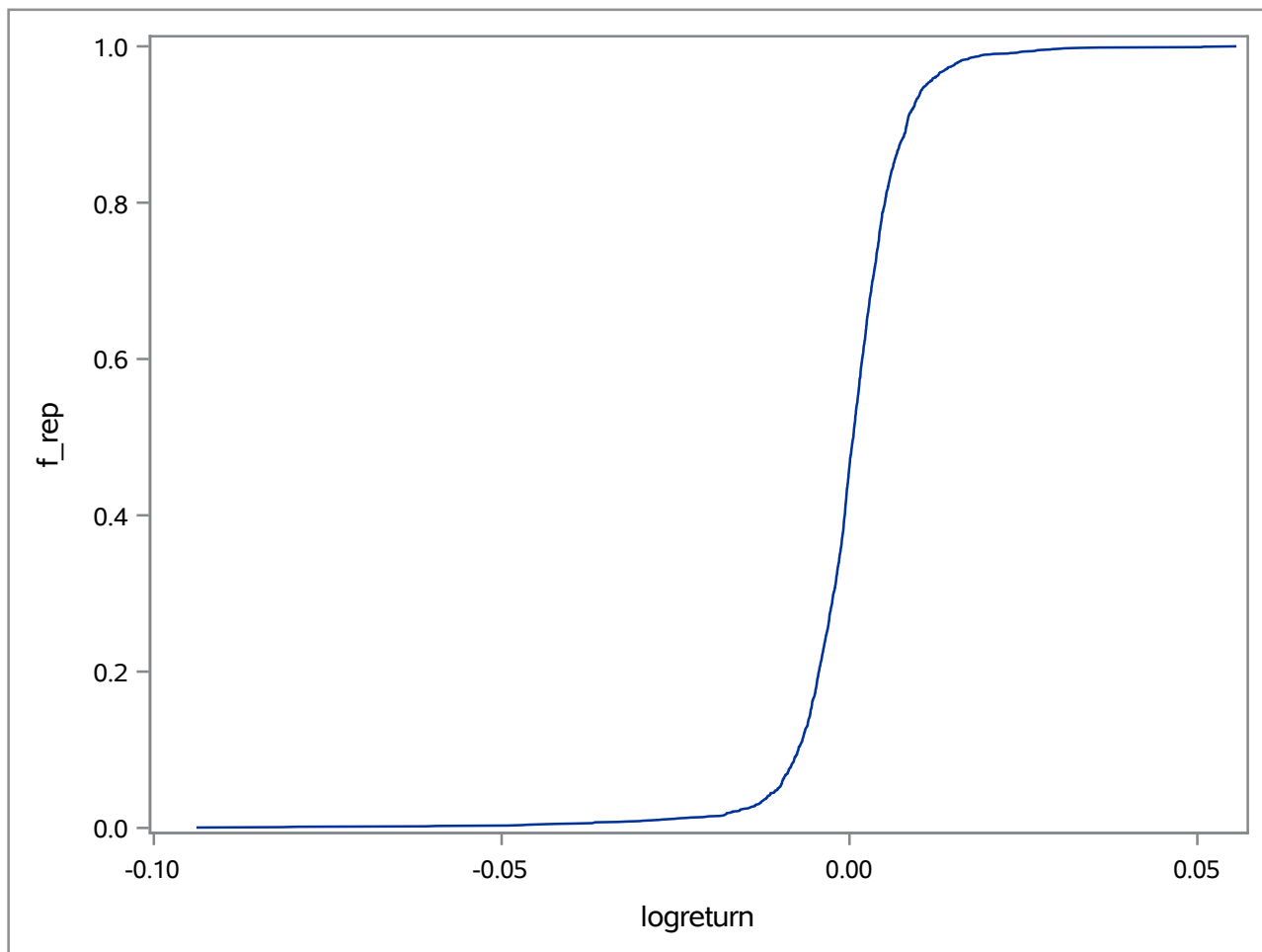
**The UNIVARIATE Procedure**  
**Variable: x**

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
8.21946E-06	178	0.0592551	890
1.35038E-05	776	0.0608878	375
2.95478E-05	356	0.0793679	892
3.38495E-05	223	0.0815377	888
4.02925E-05	30	0.0938764	759

Missing Values			
Missing Value	Count	Percent Of	
		All Obs	Missing Obs
.	1	0.11	100.00

The UNIVARIATE Procedure





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

Number of Observations Read	196
Number of Observations Used	195
Number of Observations with Missing Values	1

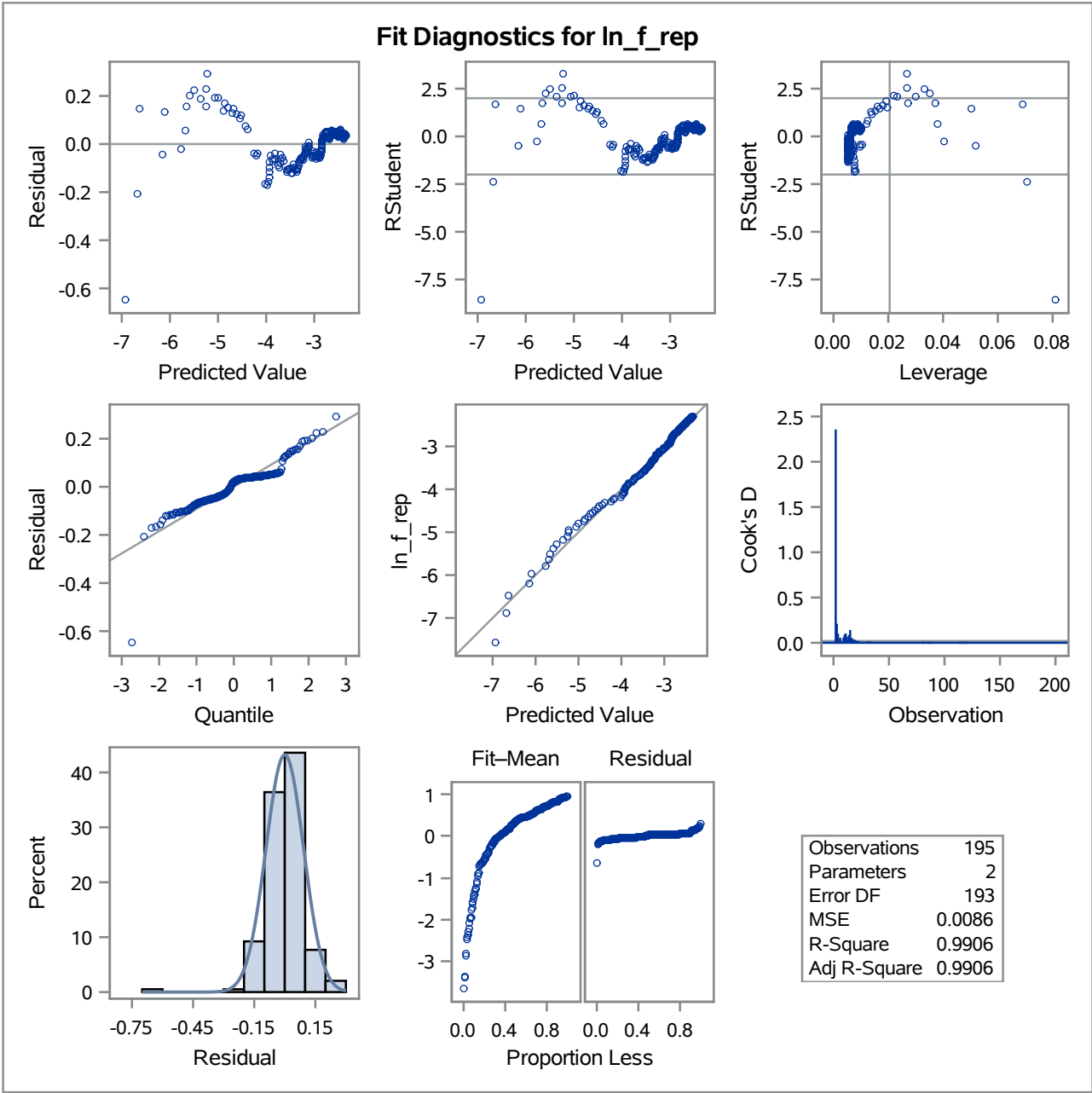
Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	174.79440	174.79440	20411.7	<.0001
Error	193	1.65275	0.00856		
Corrected Total	194	176.44715			

Root MSE	0.09254	R-Square	0.9906
Dependent Mean	-3.28589	Adj R-Sq	0.9906
Coeff Var	-2.81625		

Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr >  t
Intercept	1	-11.19124	0.05573	-200.82	<.0001
ln_x	1	-1.80179	0.01261	-142.87	<.0001



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



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

