

The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	5640	Sum Weights	5640
Mean	0.00036606	Sum Observations	2.06460578
Std Deviation	0.01587244	Variance	0.00025193
Skewness	-0.4616934	Kurtosis	8.81627555
Uncorrected SS	1.42141339	Corrected SS	1.42065761
Coeff Variation	4335.96361	Std Error Mean	0.00021135

Basic Statistical Measures			
Location		Variability	
Mean	0.000366	Std Deviation	0.01587
Median	0.000432	Variance	0.0002519
Mode	0.000000	Range	0.23681
		Interquartile Range	0.01314

Tests for Location: Mu0=0				
Test	Statistic		p Value	
Student's t	t	1.732024	Pr > t 	0.0833
Sign	M	129	Pr >= M 	0.0006
Signed Rank	S	418306	Pr >= S 	0.0006

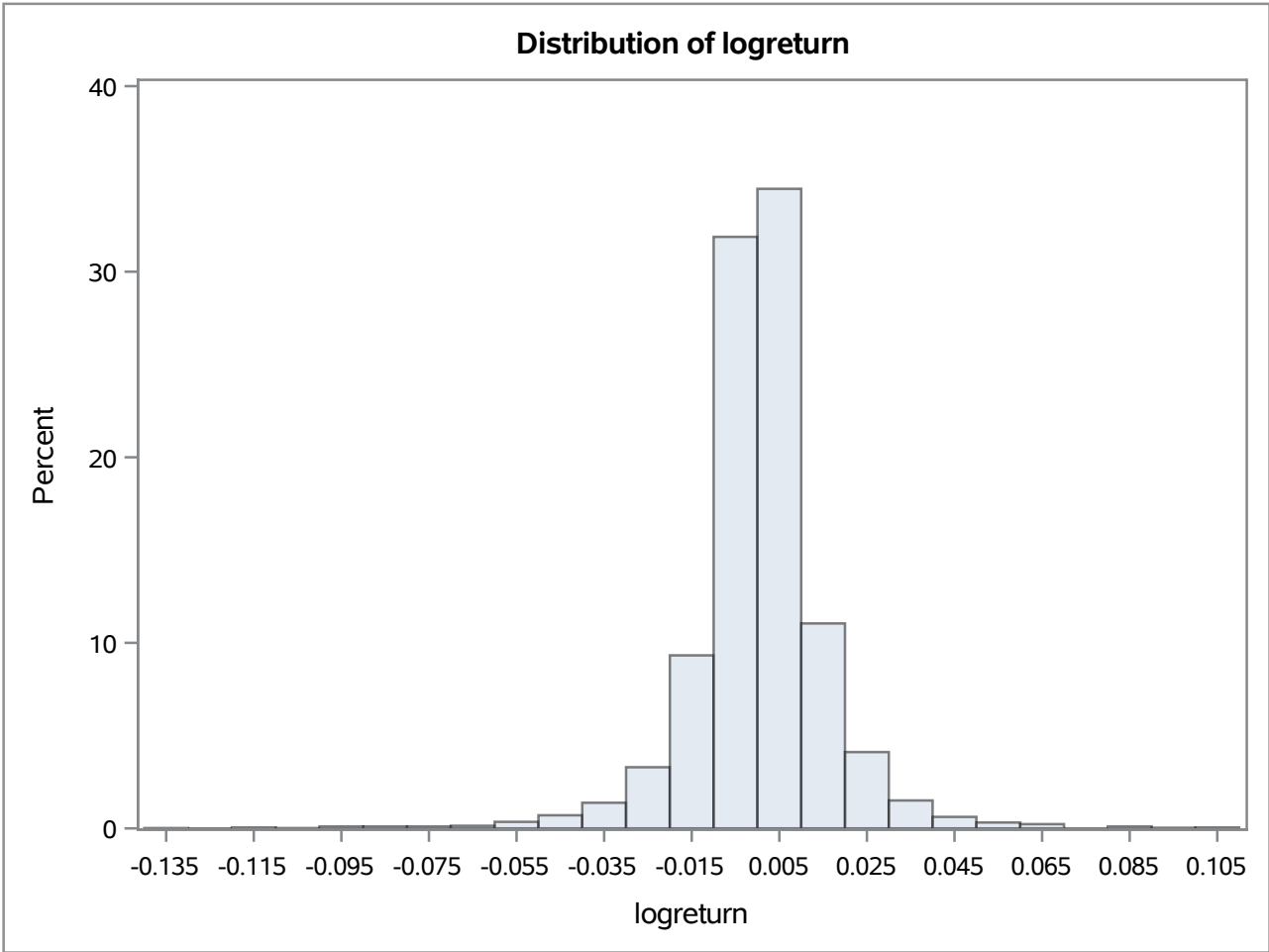
Quantiles (Definition 5)	
Level	Quantile
100% Max	0.105645115
99%	0.045106059
95%	0.024101083
90%	0.015995788
75% Q3	0.007073546
50% Median	0.000432052
25% Q1	-0.006070644
10%	-0.015079407
5%	-0.022801784
1%	-0.047533784
0% Min	-0.131167633

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Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
-0.131168	2832	0.0908801	3179
-0.119018	1895	0.0963581	63
-0.118920	5336	0.1009072	2780
-0.116117	3178	0.1011271	284
-0.104542	2778	0.1056451	3168

Missing Values			
Missing Value	Count	Percent Of	
		All Obs	Missing Obs
.	1	0.02	100.00

The UNIVARIATE Procedure



The UNIVARIATE Procedure
Variable: x

Moments			
N	2679	Sum Weights	2679
Mean	0.01041741	Sum Observations	27.9082542
Std Deviation	0.01284374	Variance	0.00016496
Skewness	3.4283979	Kurtosis	17.7257992
Uncorrected SS	0.73249909	Corrected SS	0.44176723
Coeff Variation	123.291037	Std Error Mean	0.00024814

Basic Statistical Measures			
Location		Variability	
Mean	0.010417	Std Deviation	0.01284
Median	0.006510	Variance	0.0001650
Mode	.	Range	0.13117
		Interquartile Range	0.01027

Tests for Location: Mu0=0				
Test	Statistic		p Value	
Student's t	t	41.9812	Pr > t 	<.0001
Sign	M	1339.5	Pr >= M 	<.0001
Signed Rank	S	1794930	Pr >= S 	<.0001

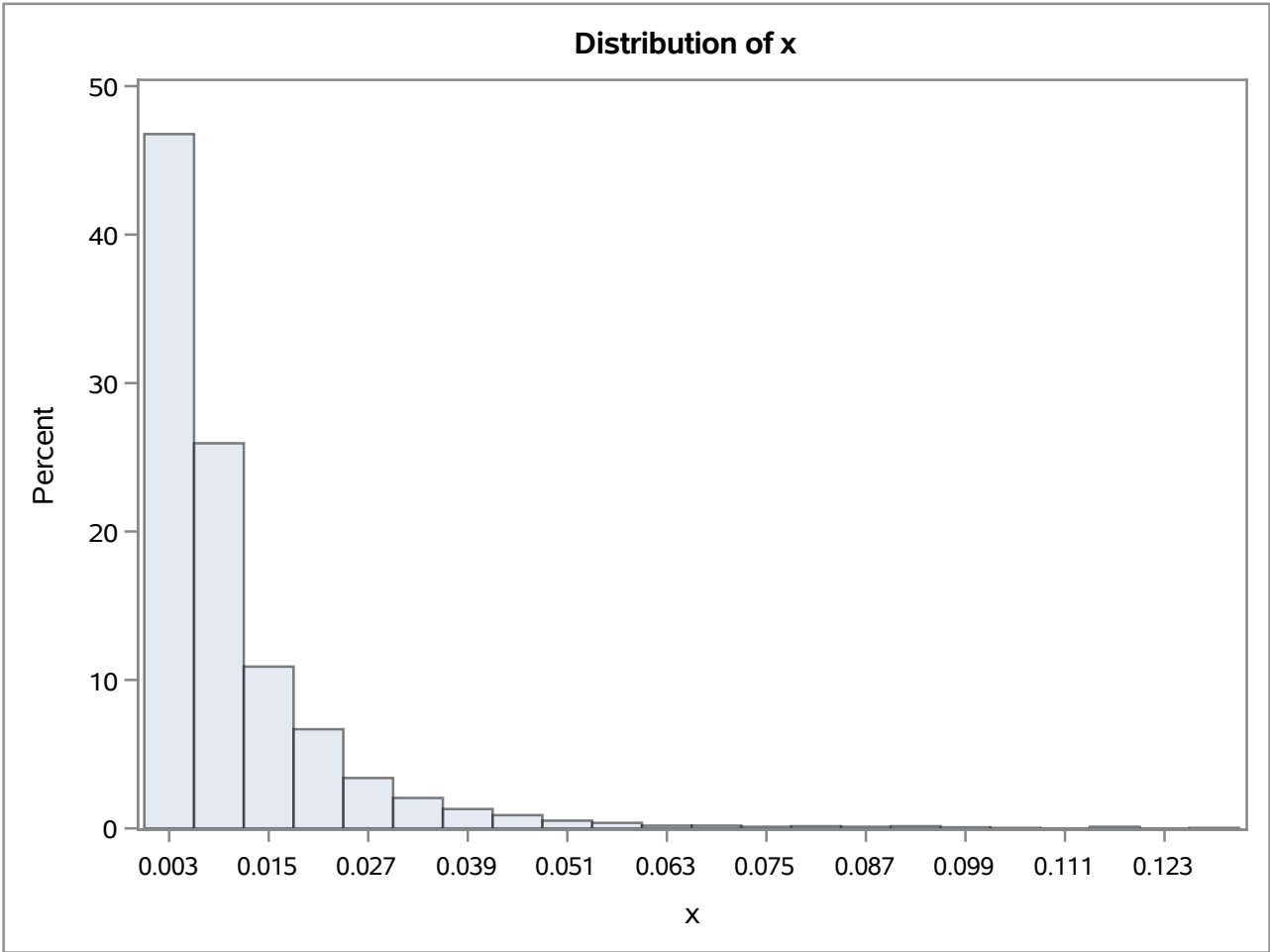
Quantiles (Definition 5)	
Level	Quantile
100% Max	0.131167633
99%	0.065318100
95%	0.033943106
90%	0.023671055
75% Q3	0.013054184
50% Median	0.006510257
25% Q1	0.002780017
10%	0.001108566
5%	0.000500656
1%	0.000142570
0% Min	0.000002590

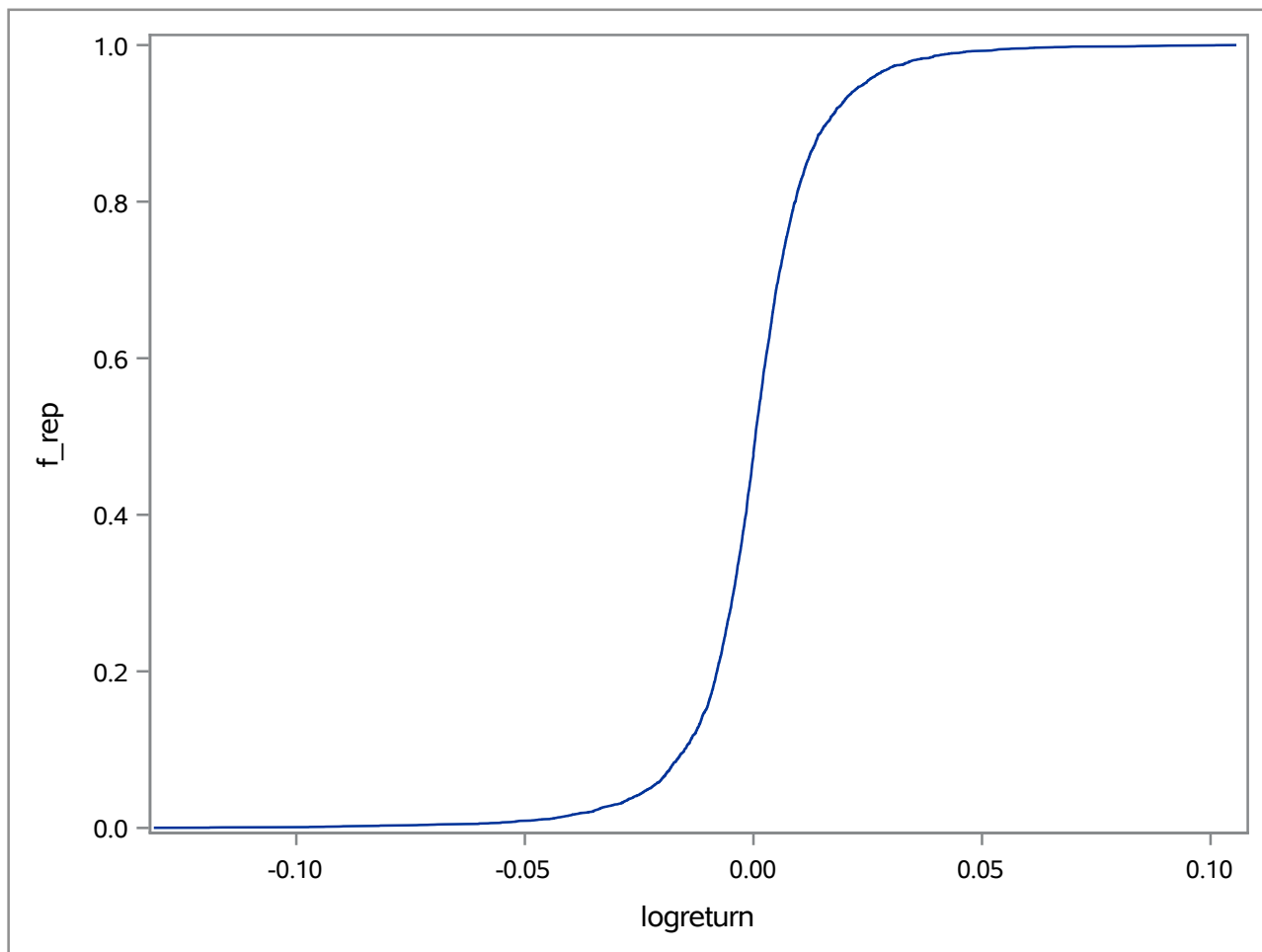
The UNIVARIATE Procedure
Variable: x

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
2.58988E-06	2435	0.104542	1326
4.38844E-06	2302	0.116117	1513
5.15042E-06	1919	0.118920	2543
1.40222E-05	53	0.119018	888
1.78323E-05	2177	0.131168	1357

Missing Values			
Missing Value	Count	Percent Of	
		All Obs	Missing Obs
.	1	0.04	100.00

The UNIVARIATE Procedure





The REG Procedure
Model: MODEL1
Dependent Variable: ln_f_rep

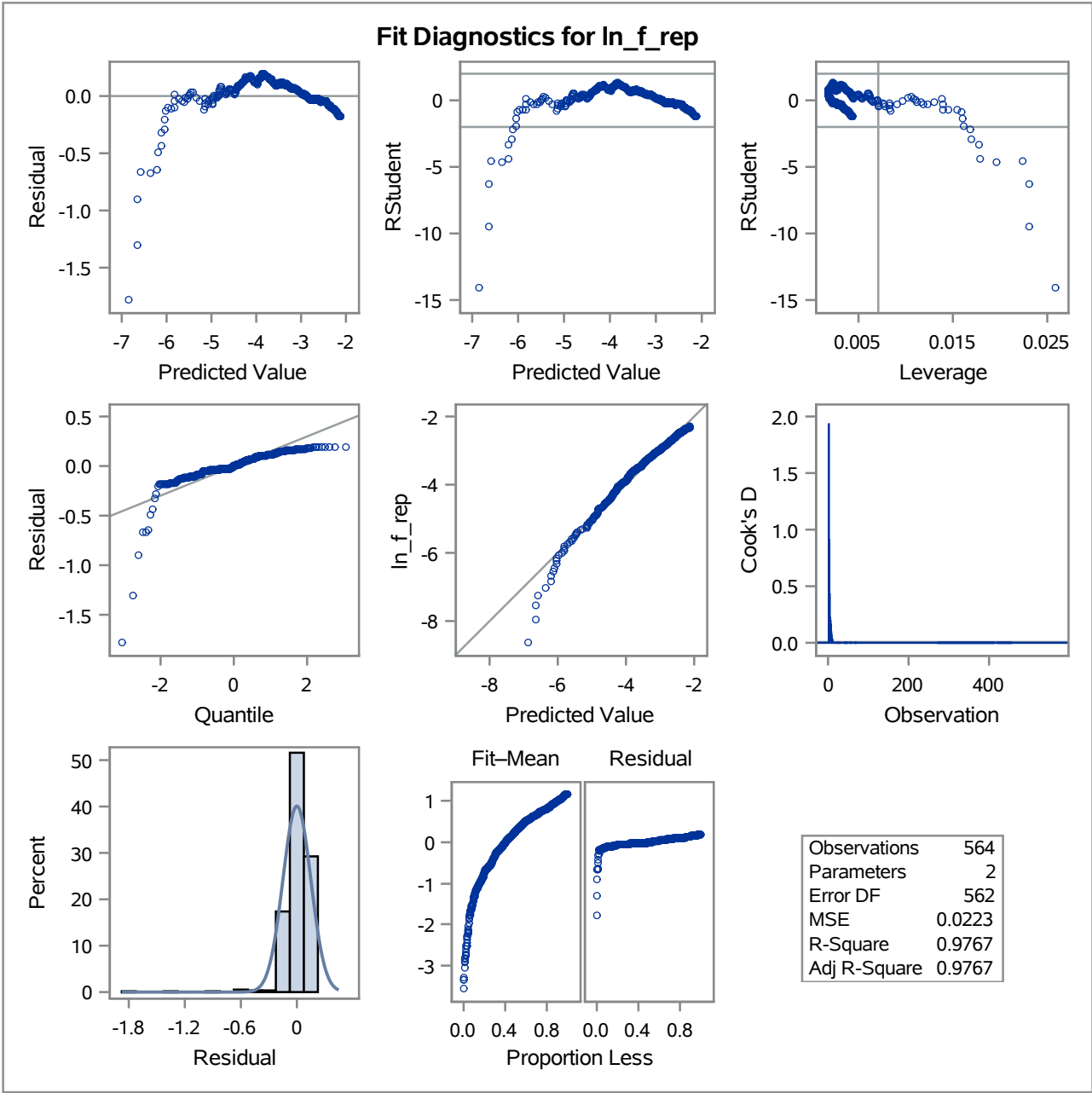
Number of Observations Read	565
Number of Observations Used	564
Number of Observations with Missing Values	1

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	525.88471	525.88471	23562.6	<.0001
Error	562	12.54304	0.02232		
Corrected Total	563	538.42775			

Root MSE	0.14939	R-Square	0.9767
Dependent Mean	-3.29534	Adj R-Sq	0.9767
Coeff Var	-4.53350		

Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > t
Intercept	1	-11.29882	0.05252	-215.14	<.0001
ln_x	1	-2.18766	0.01425	-153.50	<.0001

The REG Procedure
Model: MODEL1
Dependent Variable: ln_f_rep



The REG Procedure
Model: MODEL1
Dependent Variable: ln_f_rep

