The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	1275	**Sum Weights**	1275
Mean	0.0003991	**Sum Observations**	0.50885183
Std Deviation	0.01010615	**Variance**	0.00010213
Skewness	-2.3547831	**Kurtosis**	26.8934444
Uncorrected SS	0.13032221	**Corrected SS**	0.13011913
Coeff Variation	2532.23903	**Std Error Mean**	0.00028303

Basic Statistical Measures			
Location		**Variability**	
Mean	0.000399	**Std Deviation**	0.01011
Median	0.000724	**Variance**	0.0001021
Mode	0.000000	**Range**	0.17716
		Interquartile Range	0.00790

Tests for Location: Mu0=0				
Test	**Statistic**		**p Value**	
Student's t	**t**	1.410102	**Pr > |t|**	0.1588
Sign	**M**	70	**Pr >= |M|**	<.0001
Signed Rank	**S**	52764	**Pr >= |S|**	<.0001

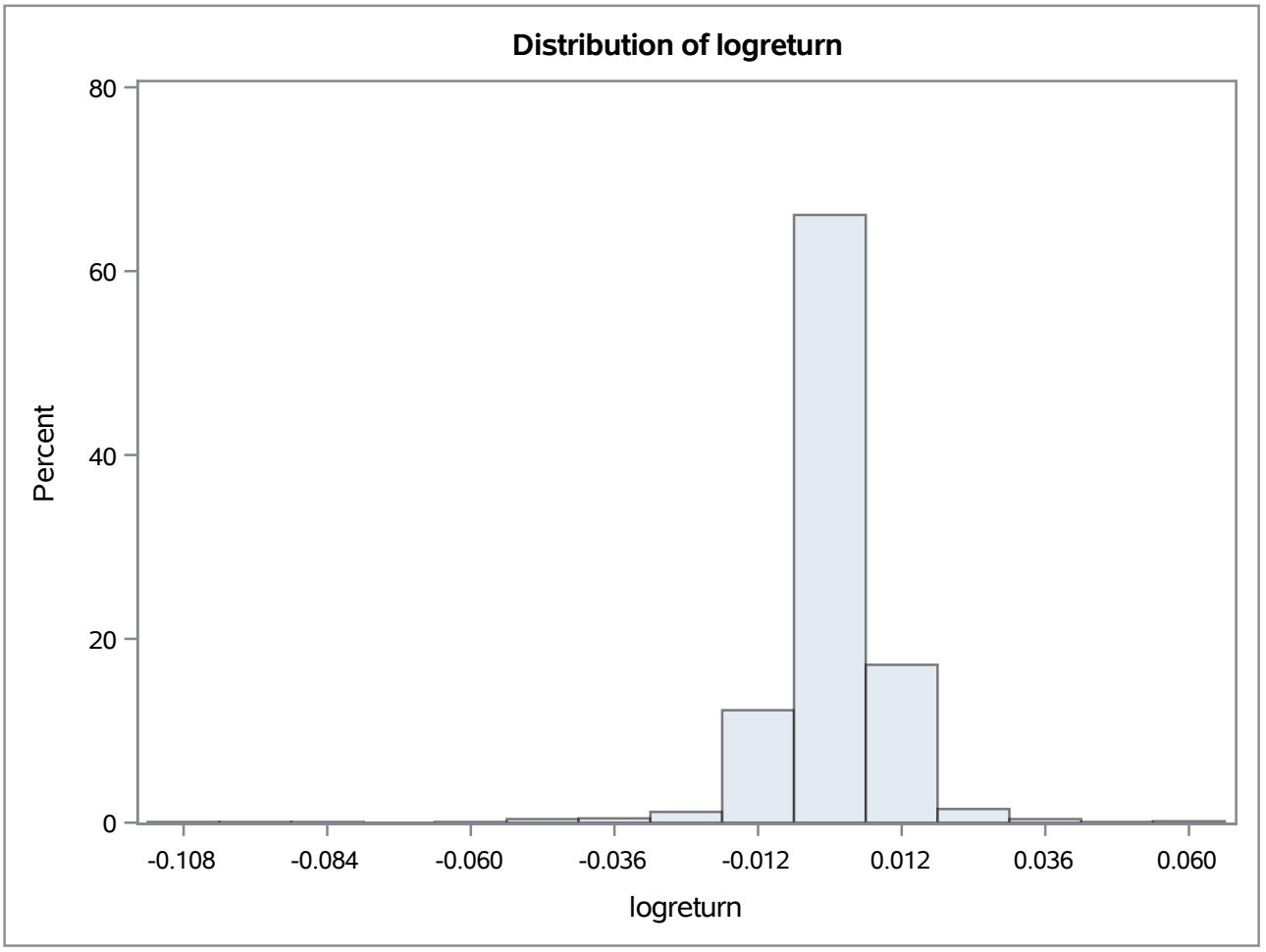
Quantiles (Definition 5)	
Level	**Quantile**
100% Max	0.063944195
99%	0.026188976
95%	0.012789826
90%	0.009159489
75% Q3	0.004599184
50% Median	0.000723725
25% Q1	-0.003304926
10%	-0.007771145
5%	-0.011763514
1%	-0.035995311
0% Min	-0.113213394

The UNIVARIATE Procedure
Variable: logreturn

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
-0.1132134	942	0.0345853	1239
-0.0906778	1249	0.0364289	1265
-0.0813431	1244	0.0520964	1255
-0.0641660	109	0.0605979	1250
-0.0524142	208	0.0639442	945

Missing Values			
		Percent Of	
Missing Value	Count	All Obs	Missing Obs
.	1	0.08	100.00

The UNIVARIATE Procedure



The UNIVARIATE Procedure
Variable: x

Moments			
N	566	**Sum Weights**	566
Mean	0.00632229	**Sum Observations**	3.57841504
Std Deviation	0.00991702	**Variance**	0.00009835
Skewness	5.54515636	**Kurtosis**	42.682595
Uncorrected SS	0.07819001	**Corrected SS**	0.05556624
Coeff Variation	156.858121	**Std Error Mean**	0.00041684

Basic Statistical Measures			
Location		**Variability**	
Mean	0.006322	**Std Deviation**	0.00992
Median	0.003910	**Variance**	0.0000983
Mode	.	**Range**	0.11320
		Interquartile Range	0.00573

Tests for Location: Mu0=0				
Test	**Statistic**		**p Value**	
Student's t	**t**	15.16705	**Pr > |t|**	<.0001
Sign	**M**	283	**Pr >= |M|**	<.0001
Signed Rank	**S**	80230.5	**Pr >= |S|**	<.0001

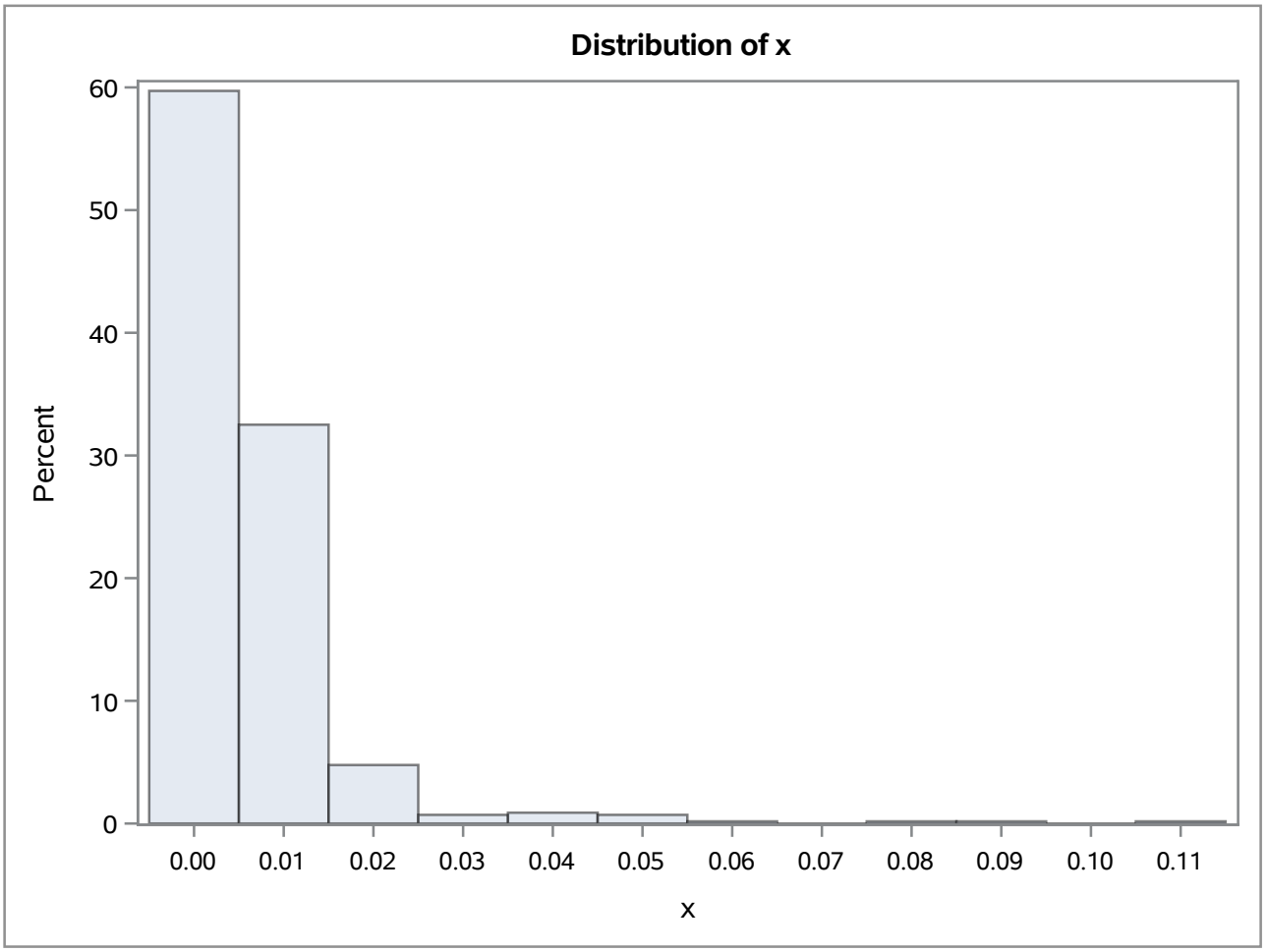
Quantiles (Definition 5)	
Level	**Quantile**
100% Max	1.13213E-01
99%	5.17672E-02
95%	1.85978E-02
90%	1.31037E-02
75% Q3	7.21085E-03
50% Median	3.91007E-03
25% Q1	1.48141E-03
10%	5.73469E-04
5%	2.78764E-04
1%	3.97899E-05
0% Min	1.31894E-05

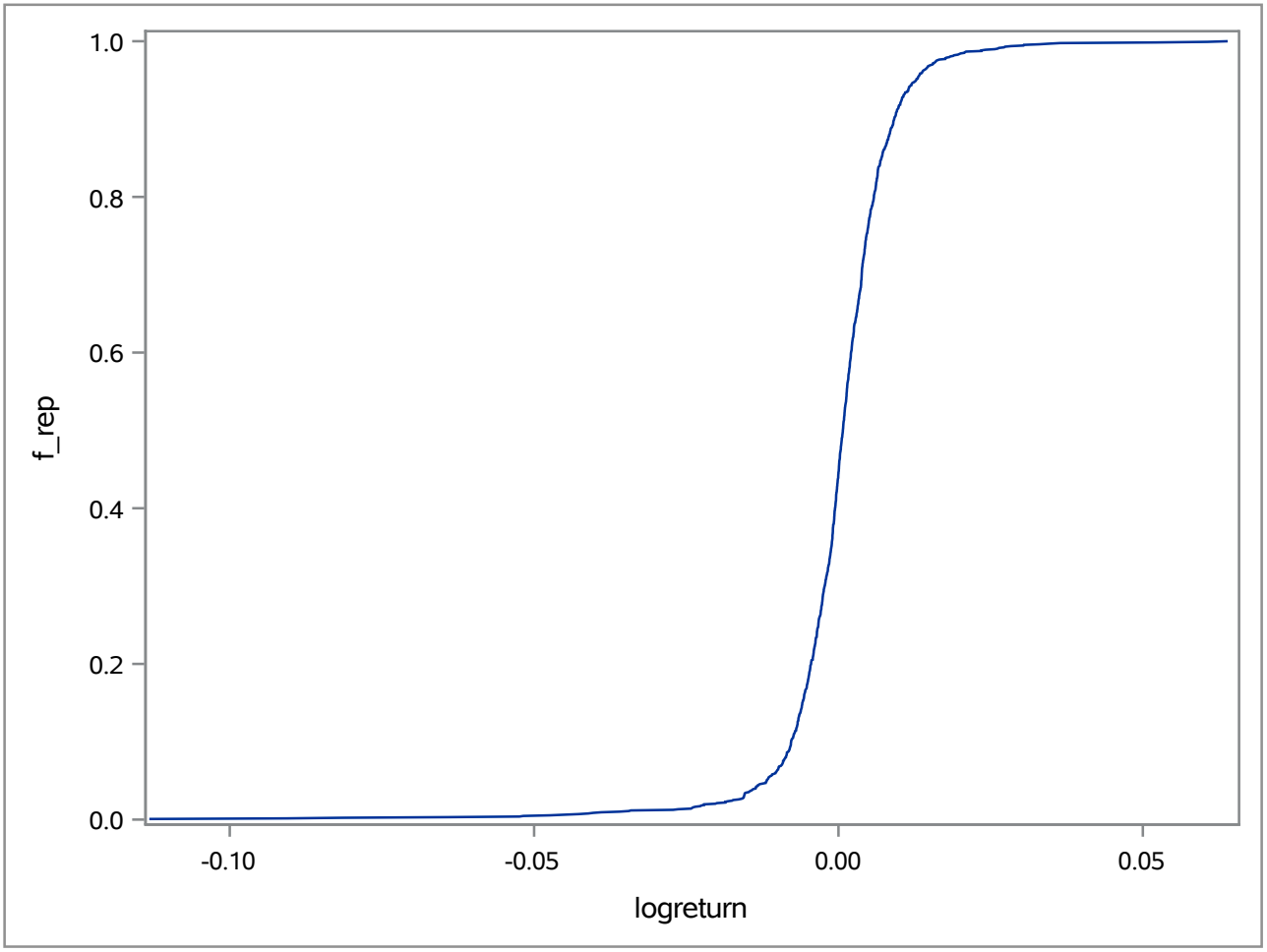
The UNIVARIATE Procedure
Variable: x

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
1.31894E-05	6	0.0524142	100
2.61708E-05	78	0.0641660	46
3.16792E-05	255	0.0813431	549
3.41620E-05	567	0.0906778	553
3.94851E-05	315	0.1132134	421

Missing Values			
		Percent Of	
Missing Value	Count	All Obs	Missing Obs
.	1	0.18	100.00

The UNIVARIATE Procedure




1.0
0.8
0.6
0.4
0.2
0.0
f_rep
-0.10
-0.05
0.00
0.05
logreturn

The REG Procedure
Model: MODEL1
Dependent Variable: ln_f_rep

Number of Observations Read	128
Number of Observations Used	127
Number of Observations with Missing Values	1

Analysis of Variance

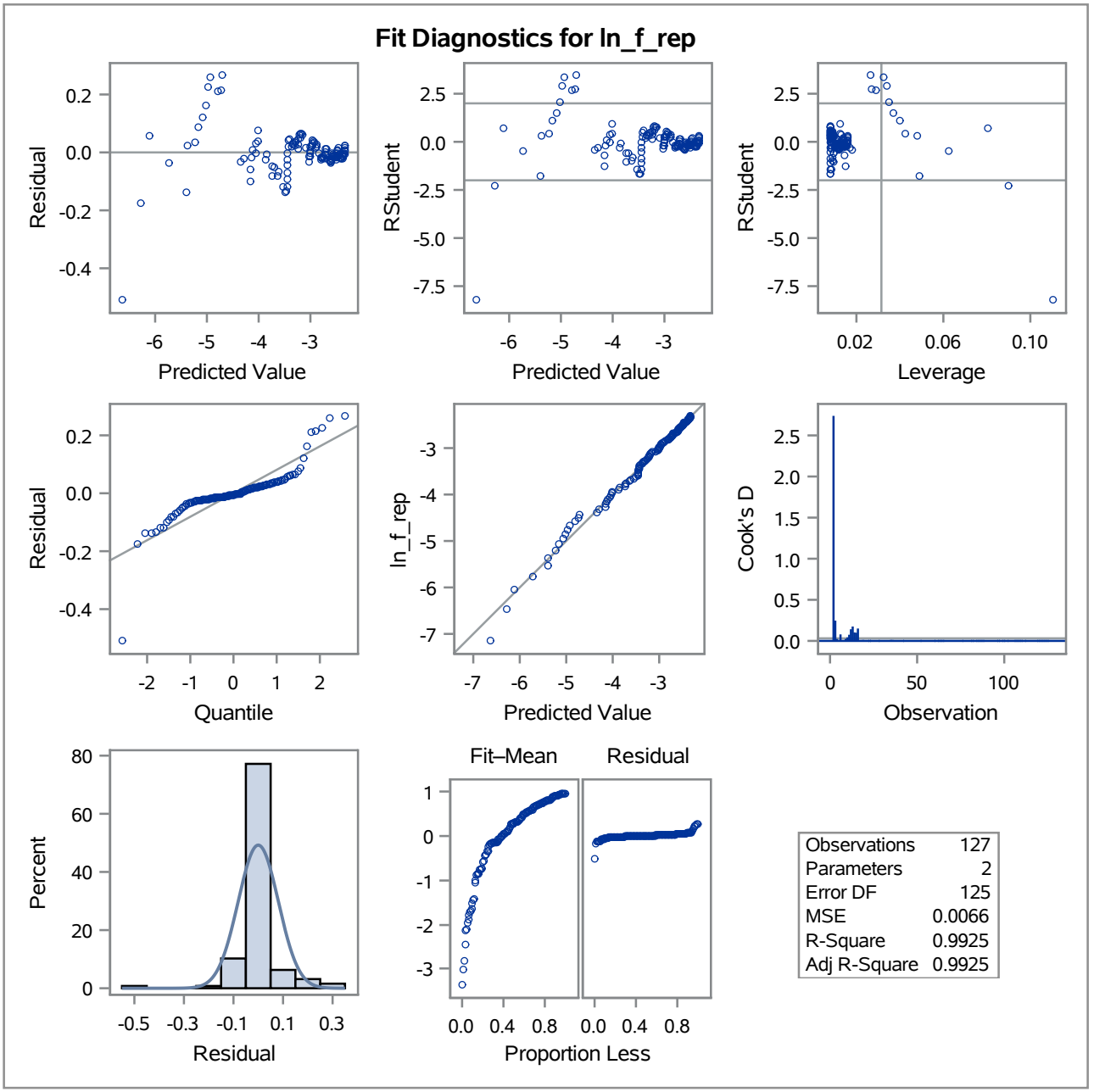
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	110.12541	110.12541	16633.4	<.0001
Error	125	0.82759	0.00662		
Corrected Total	126	110.95300			

Root MSE	0.08137	**R-Square**	0.9925
Dependent Mean	-3.28020	**Adj R-Sq**	0.9925
Coeff Var	-2.48058		

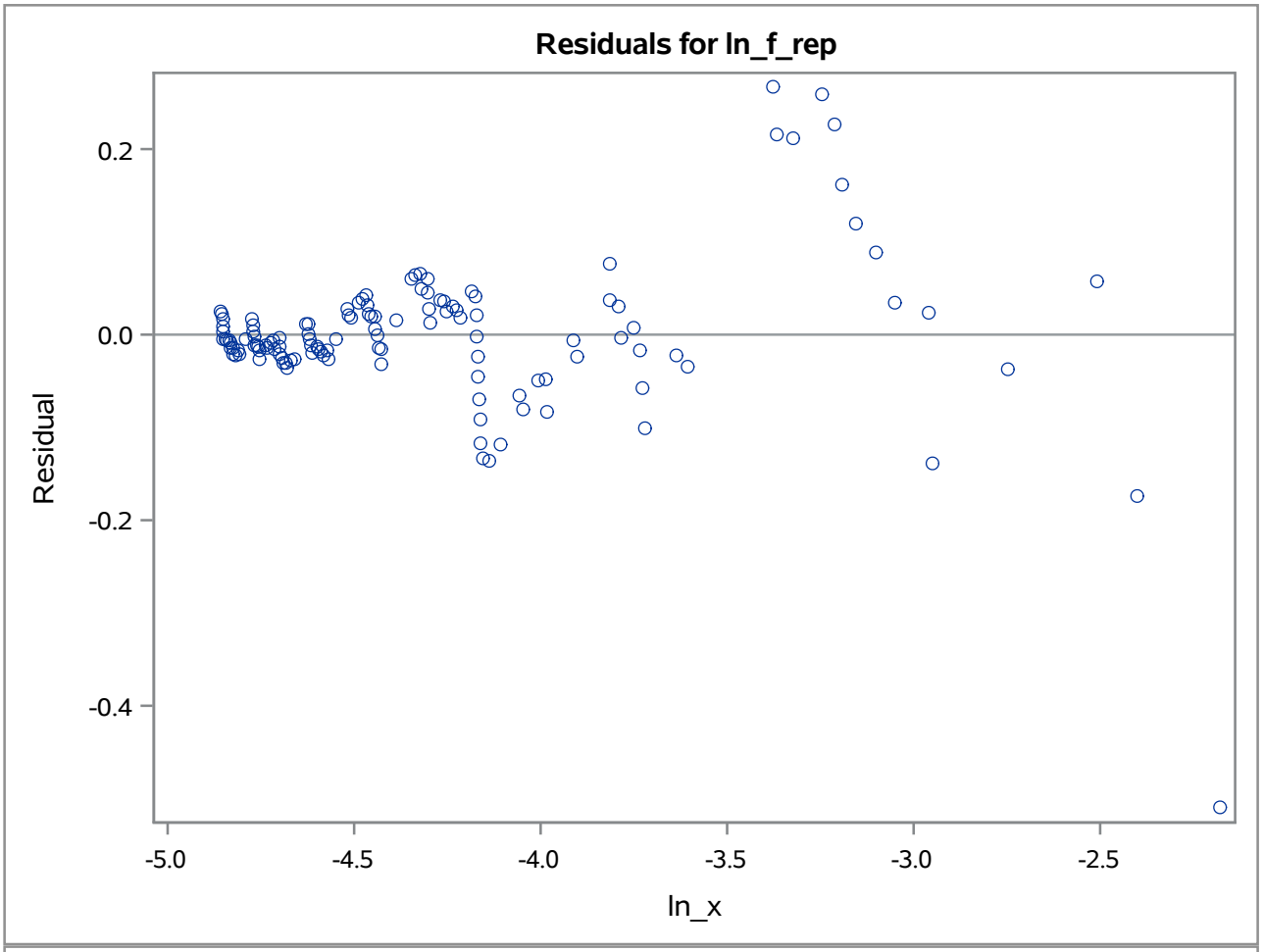
Parameter Estimates

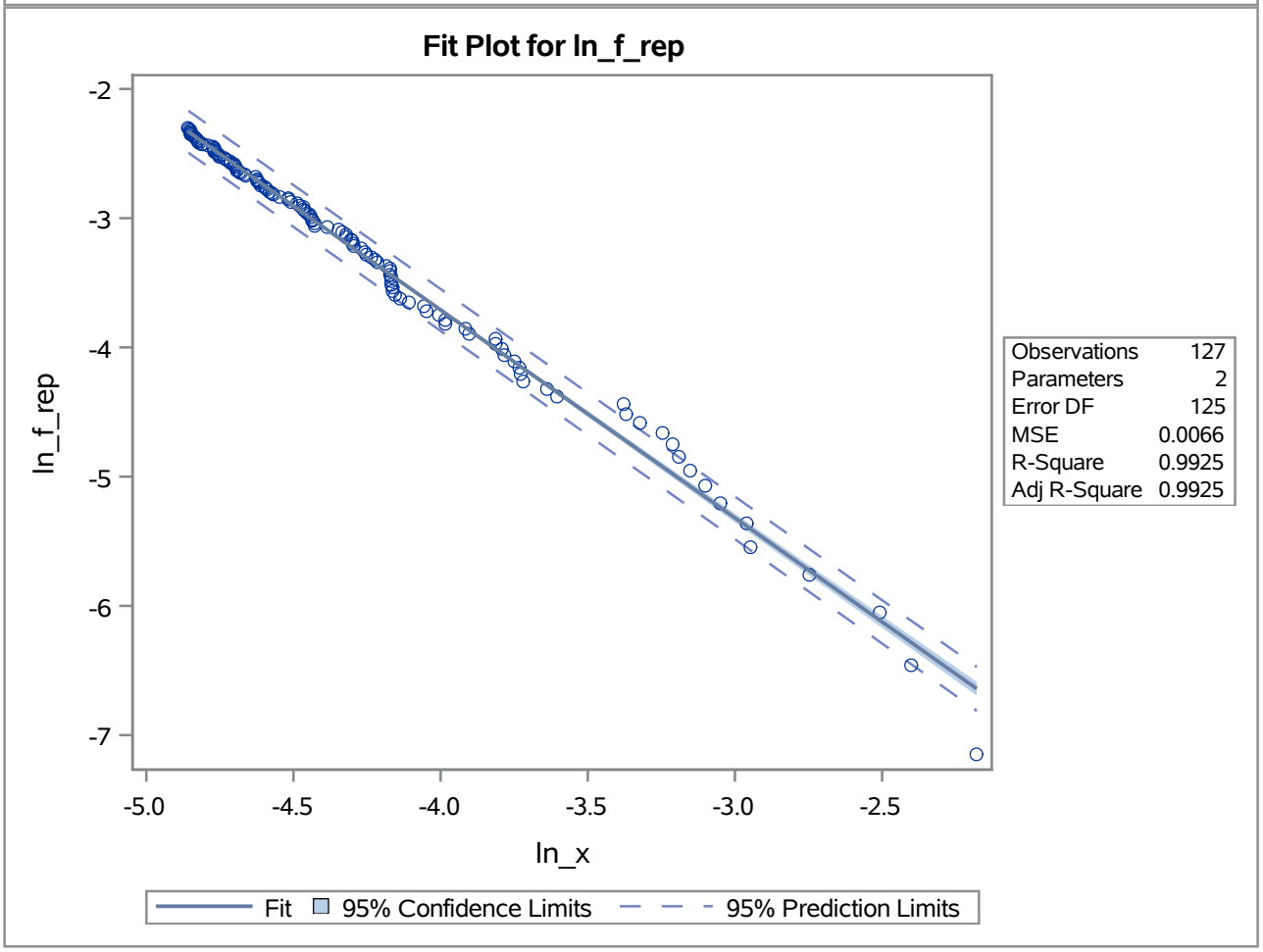
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	-10.14630	0.05373	-188.86	<.0001
ln_x	1	-1.60904	0.01248	-128.97	<.0001

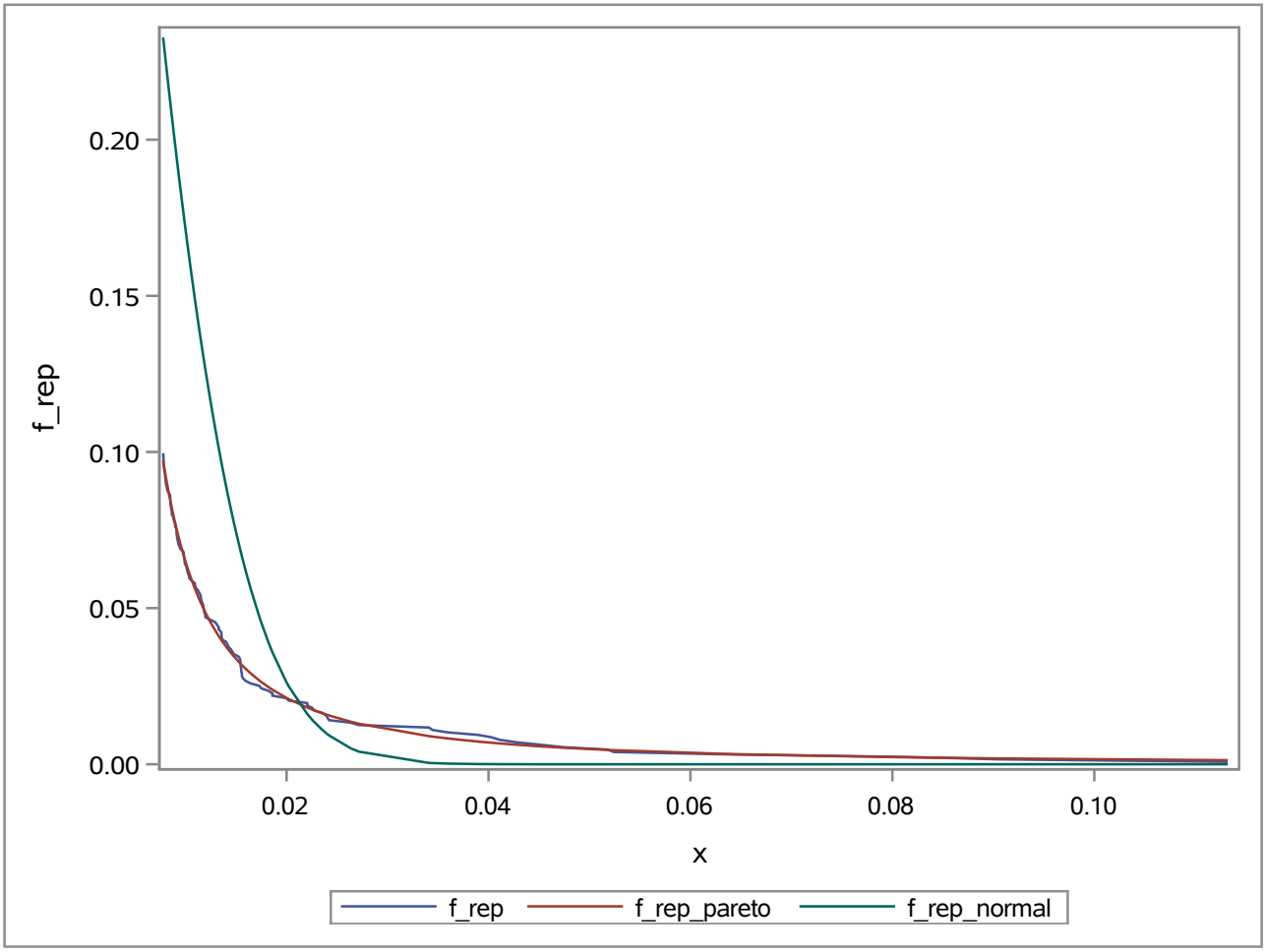
The REG Procedure
Model: MODEL1
Dependent Variable: ln_f_rep



The REG Procedure
Model: MODEL1
Dependent Variable: ln_f_rep






0.20
0.15
0.10
0.05
0.00
f_rep
0.02
0.04
0.06
0.08
0.10
x
f_rep
f_rep_pareto
f_rep_normal