The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	3341	**Sum Weights**	3341
Mean	-0.0000922	**Sum Observations**	-0.3081841
Std Deviation	0.01573254	**Variance**	0.00024751
Skewness	-0.7879979	**Kurtosis**	11.2975564
Uncorrected SS	0.82672154	**Corrected SS**	0.82669311
Coeff Variation	-17055.526	**Std Error Mean**	0.00027218

Basic Statistical Measures			
Location		**Variability**	
Mean	-0.00009	**Std Deviation**	0.01573
Median	0.00040	**Variance**	0.0002475
Mode	0.00000	**Range**	0.23711
		Interquartile Range	0.01143

Tests for Location: Mu0=0				
Test	**Statistic**		**p Value**	
Student's t	**t**	-0.3389	**Pr > |t|**	0.7347
Sign	**M**	79	**Pr >= |M|**	0.0066
Signed Rank	**S**	116839.5	**Pr >= |S|**	0.0359

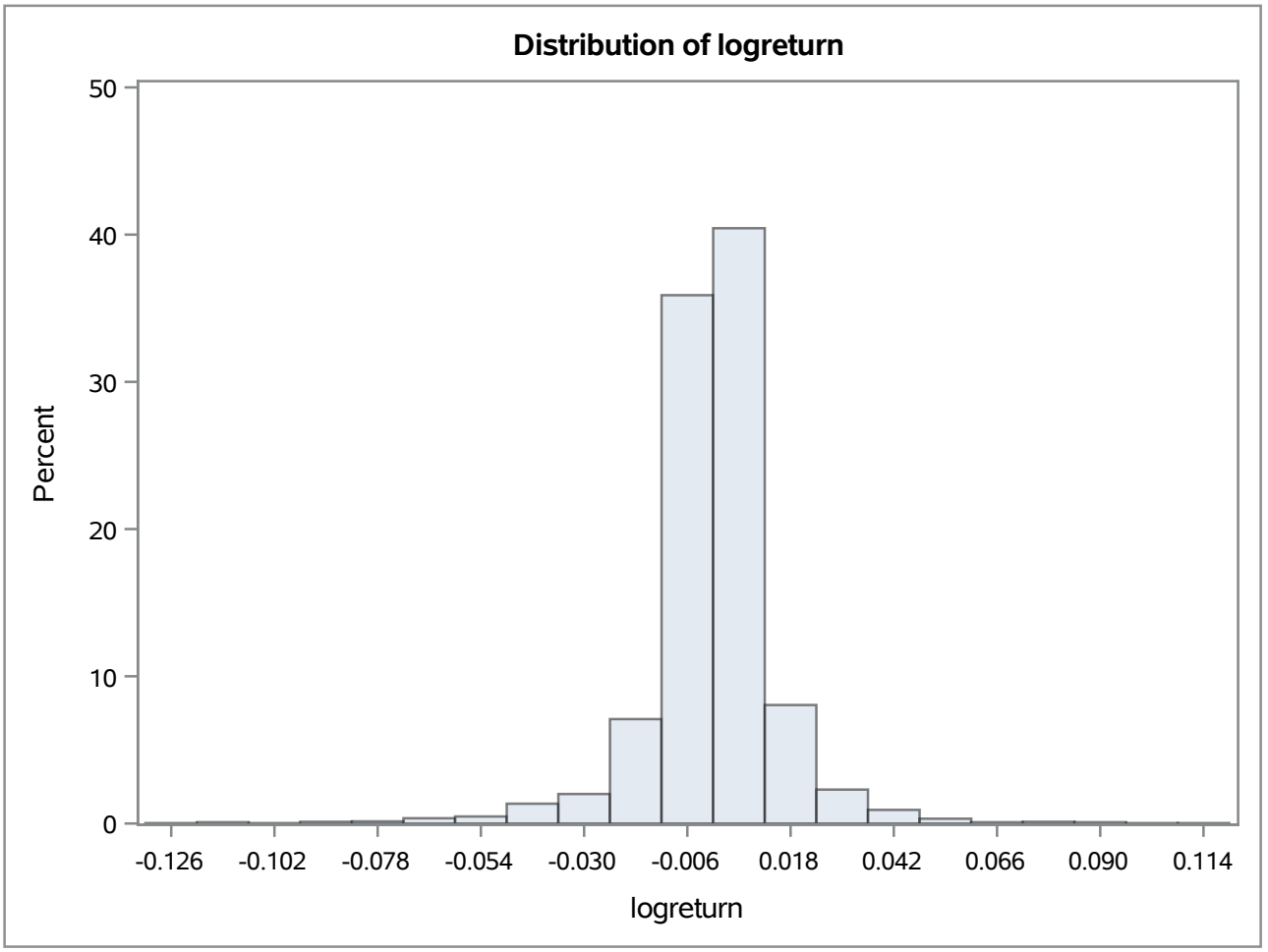
Quantiles (Definition 5)	
Level	**Quantile**
100% Max	0.110239216
99%	0.042009901
95%	0.021195873
90%	0.013820585
75% Q3	0.005971772
50% Median	0.000403513
25% Q1	-0.005455059
10%	-0.013617438
5%	-0.023124513
1%	-0.051876140
0% Min	-0.126873595

The UNIVARIATE Procedure
Variable: logreturn

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
-0.126874	851	0.0863982	852
-0.117104	448	0.0930382	575
-0.114948	450	0.0954710	435
-0.113302	3008	0.1068415	452
-0.107394	504	0.1102392	841

Missing Values			
		Percent Of	
Missing Value	Count	All Obs	Missing Obs
.	1	0.03	100.00

The UNIVARIATE Procedure



The UNIVARIATE Procedure
Variable: x

Moments			
N	1590	**Sum Weights**	1590
Mean	0.01018632	**Sum Observations**	16.1962517
Std Deviation	0.0138372	**Variance**	0.00019147
Skewness	3.49170361	**Kurtosis**	16.9089294
Uncorrected SS	0.46922316	**Corrected SS**	0.30424292
Coeff Variation	135.84101	**Std Error Mean**	0.00034702

Basic Statistical Measures			
Location		**Variability**	
Mean	0.010186	**Std Deviation**	0.01384
Median	0.005902	**Variance**	0.0001915
Mode	.	**Range**	0.12686
		Interquartile Range	0.00933

Tests for Location: Mu0=0				
Test	**Statistic**		**p Value**	
Student's t	**t**	29.35402	**Pr > |t|**	<.0001
Sign	**M**	795	**Pr >= |M|**	<.0001
Signed Rank	**S**	632422.5	**Pr >= |S|**	<.0001

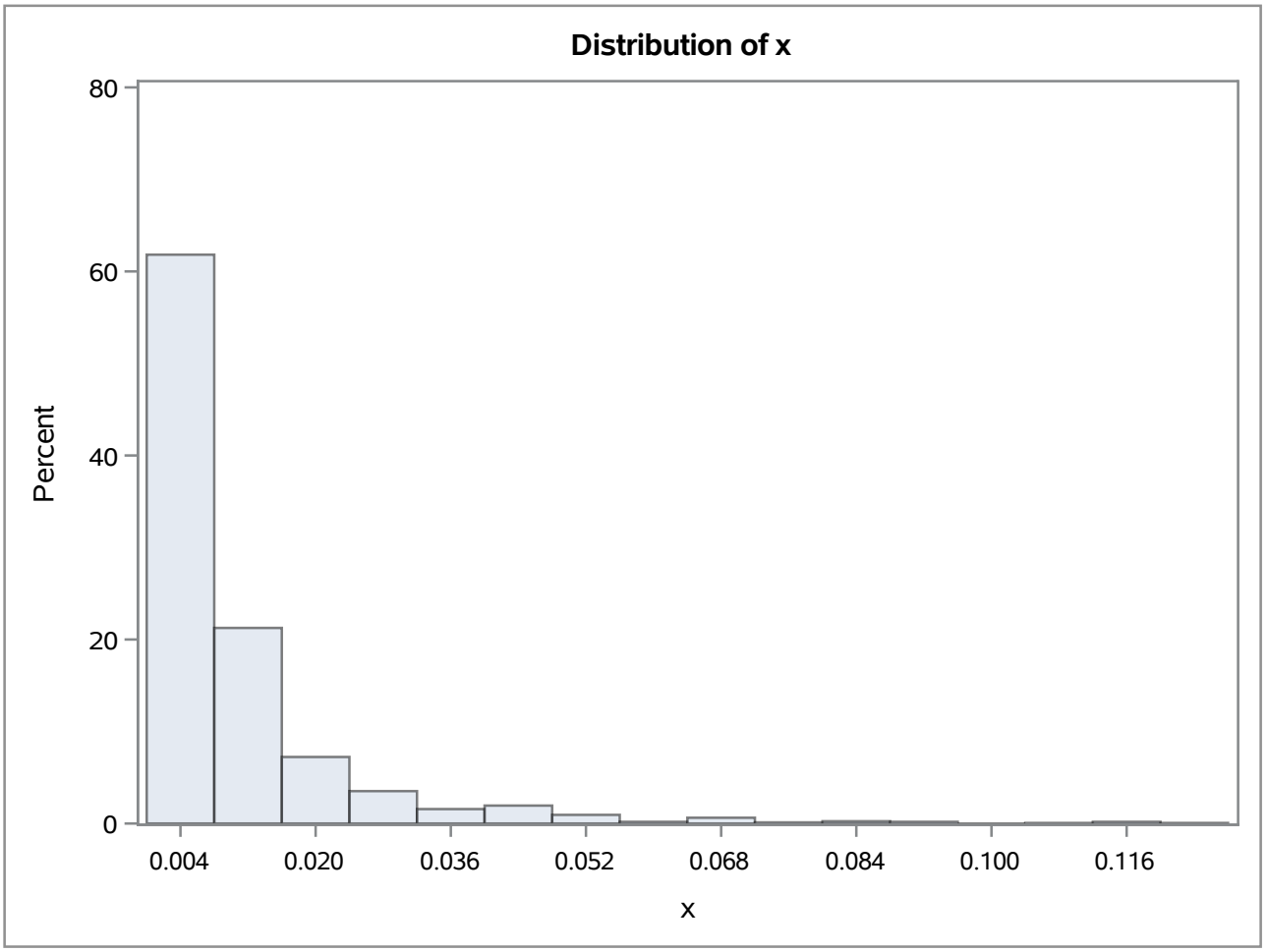
Quantiles (Definition 5)	
Level	**Quantile**
100% Max	1.26874E-01
99%	7.04274E-02
95%	3.87647E-02
90%	2.35731E-02
75% Q3	1.18129E-02
50% Median	5.90213E-03
25% Q1	2.48211E-03
10%	7.80506E-04
5%	3.78734E-04
1%	6.36335E-05
0% Min	1.47749E-05

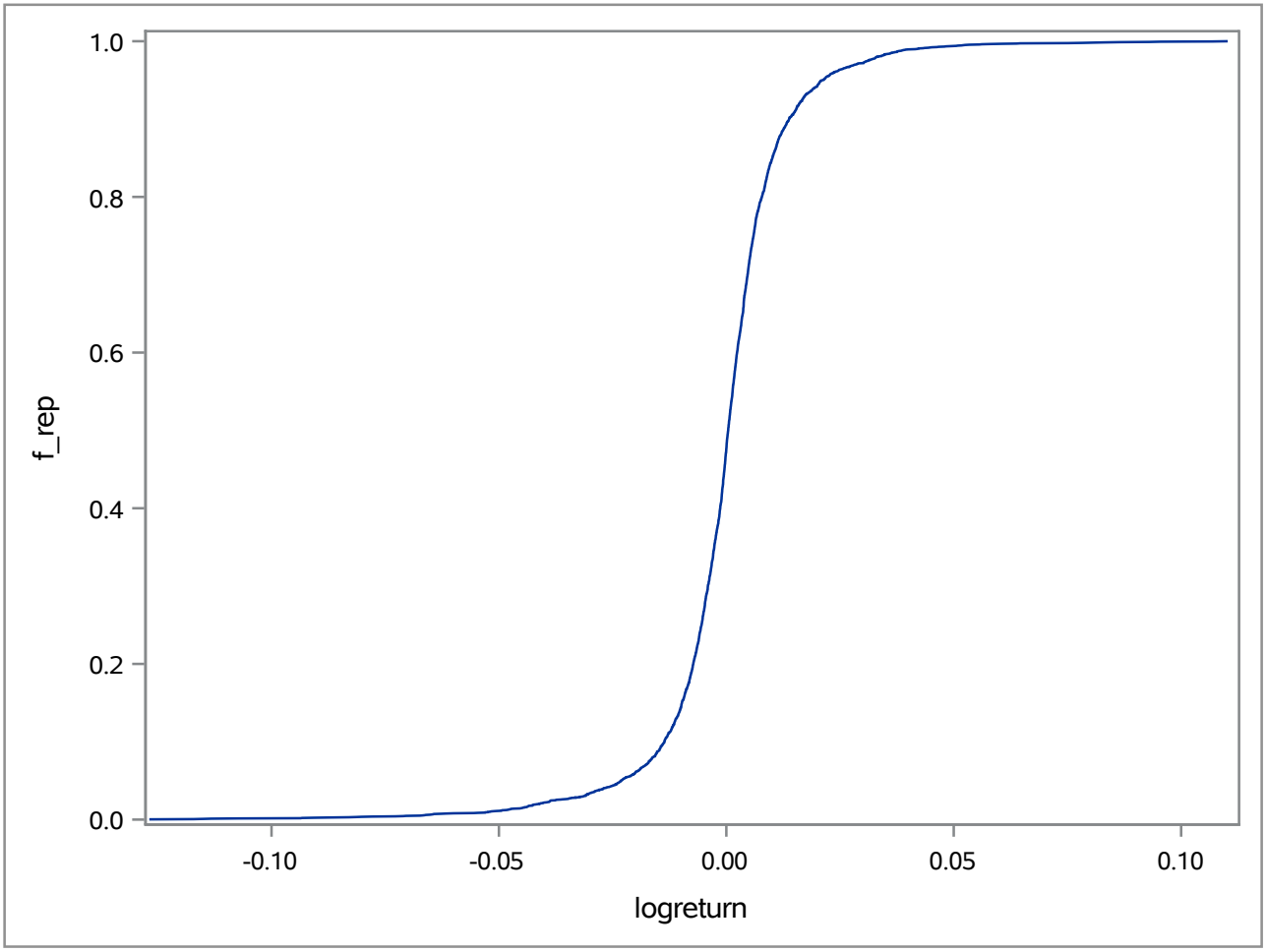
The UNIVARIATE Procedure
Variable: x

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
1.47749E-05	1010	0.107394	265
1.55908E-05	987	0.113302	1439
1.70510E-05	1161	0.114948	235
1.83464E-05	831	0.117104	233
2.13577E-05	361	0.126874	418

Missing Values			
		Percent Of	
Missing Value	Count	All Obs	Missing Obs
.	1	0.06	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
0.10
logreturn

The REG Procedure
Model: MODEL1
Dependent Variable: ln_f_rep

Number of Observations Read	335
Number of Observations Used	334
Number of Observations with Missing Values	1

Analysis of Variance

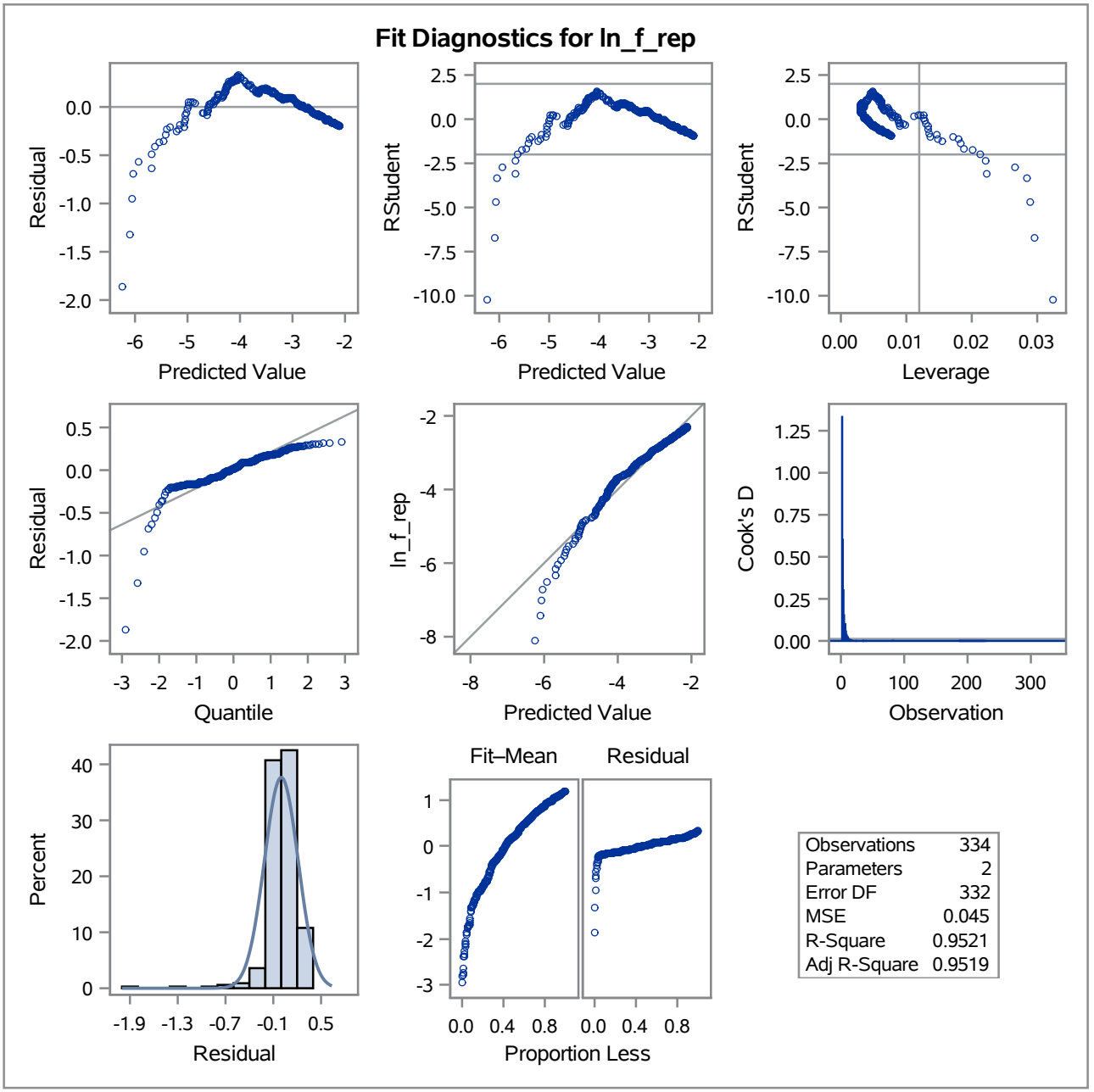
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	297.08130	297.08130	6595.97	<.0001
Error	332	14.95322	0.04504		
Corrected Total	333	312.03452			

Root MSE	0.21223	**R-Square**	0.9521
Dependent Mean	-3.29143	**Adj R-Sq**	0.9519
Coeff Var	-6.44782		

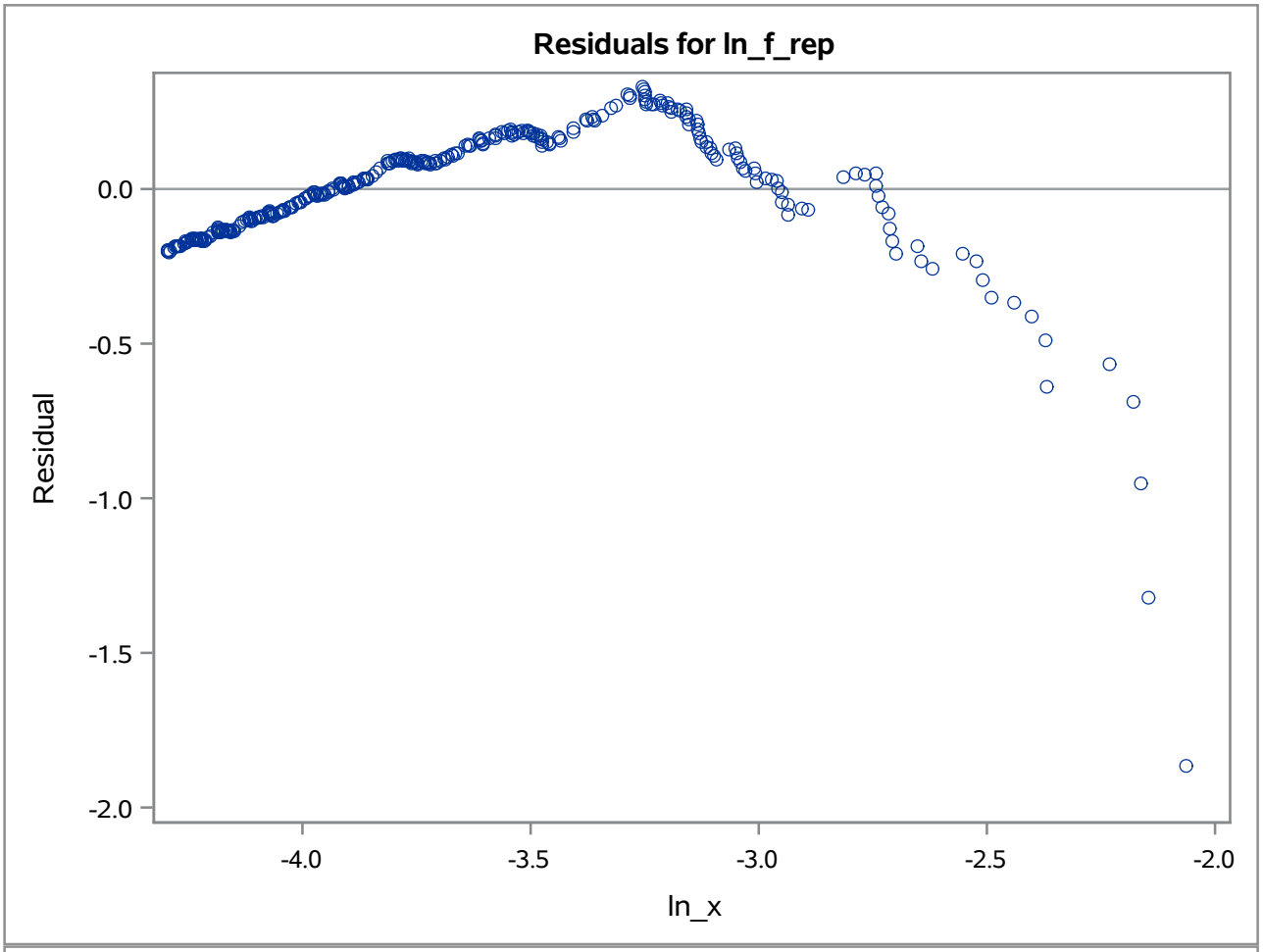
Parameter Estimates

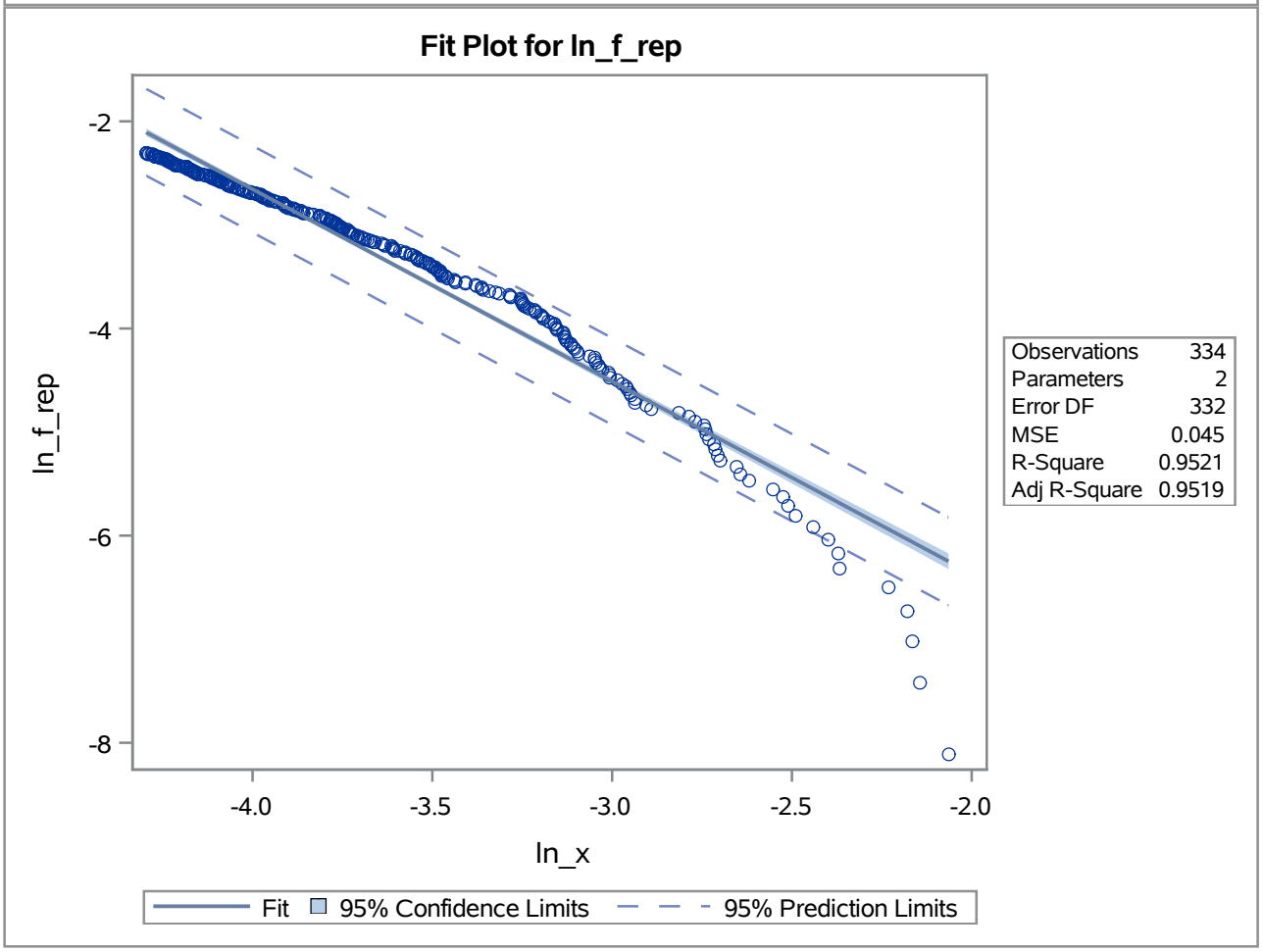
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	-10.08074	0.08440	-119.44	<.0001
ln_x	1	-1.85651	0.02286	-81.22	<.0001

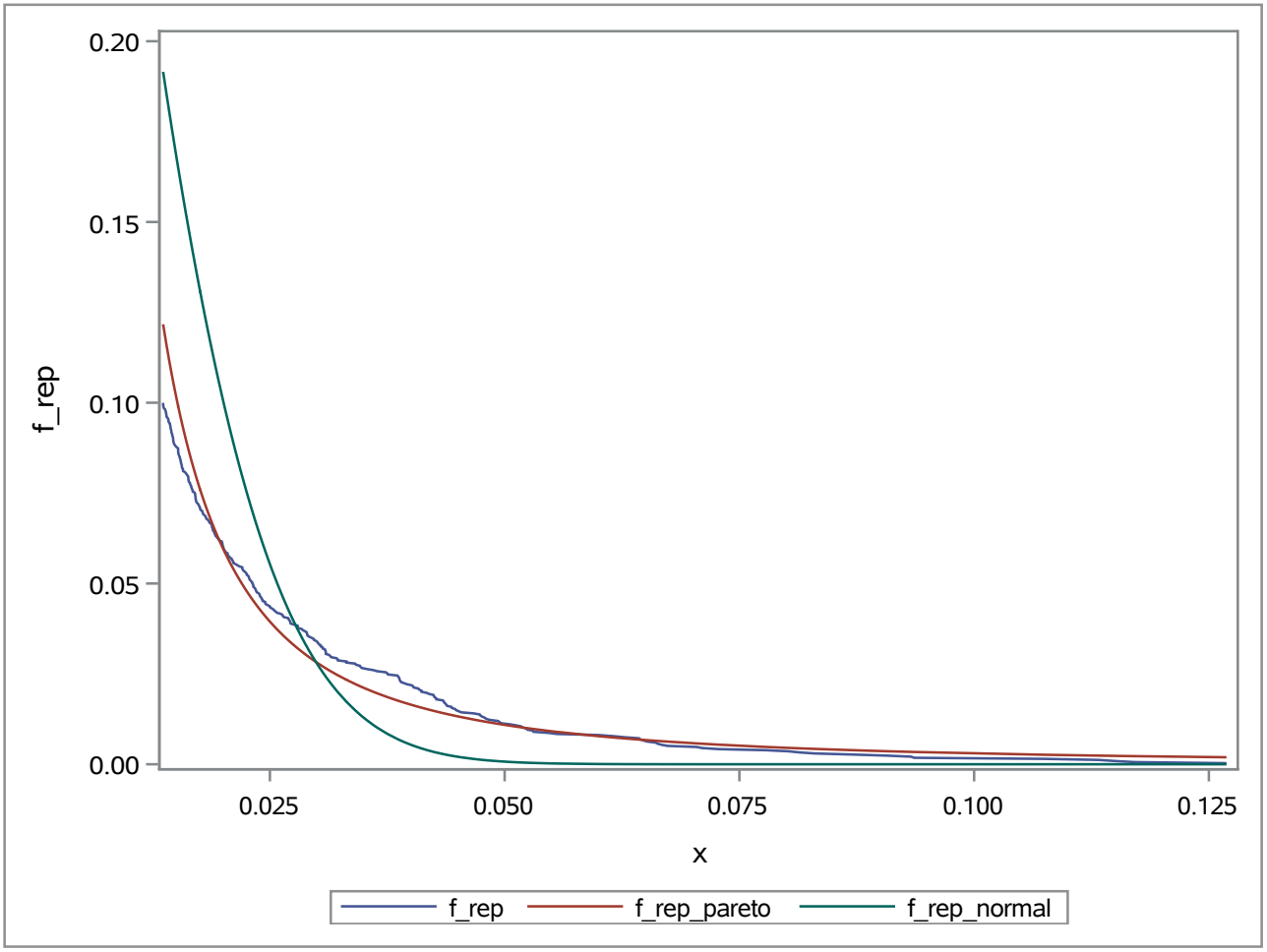
The REG Procedure
Model: MODEL1
Dependent Variable: ln_f_rep



The REG Procedure
Model: MODEL1
Dependent Variable: ln_f_rep






0.20
0.15
0.10
0.05
0.00
f_rep
0.025
0.050
0.075
0.100
0.125
x
f_rep
f_rep_pareto
f_rep_normal