The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	1461	**Sum Weights**	1461
Mean	0.00011812	**Sum Observations**	0.17257421
Std Deviation	0.01006325	**Variance**	0.00010127
Skewness	-2.2110088	**Kurtosis**	27.4109859
Uncorrected SS	0.14787313	**Corrected SS**	0.14785274
Coeff Variation	8519.47046	**Std Error Mean**	0.00026328

Basic Statistical Measures			
Location		**Variability**	
Mean	0.000118	**Std Deviation**	0.01006
Median	0.000375	**Variance**	0.0001013
Mode	0.000000	**Range**	0.18213
		Interquartile Range	0.00829

Tests for Location: Mu0=0				
Test	**Statistic**		**p Value**	
Student's t	**t**	0.448655	**Pr > |t|**	0.6537
Sign	**M**	40.5	**Pr >= |M|**	0.0362
Signed Rank	**S**	36033	**Pr >= |S|**	0.0251

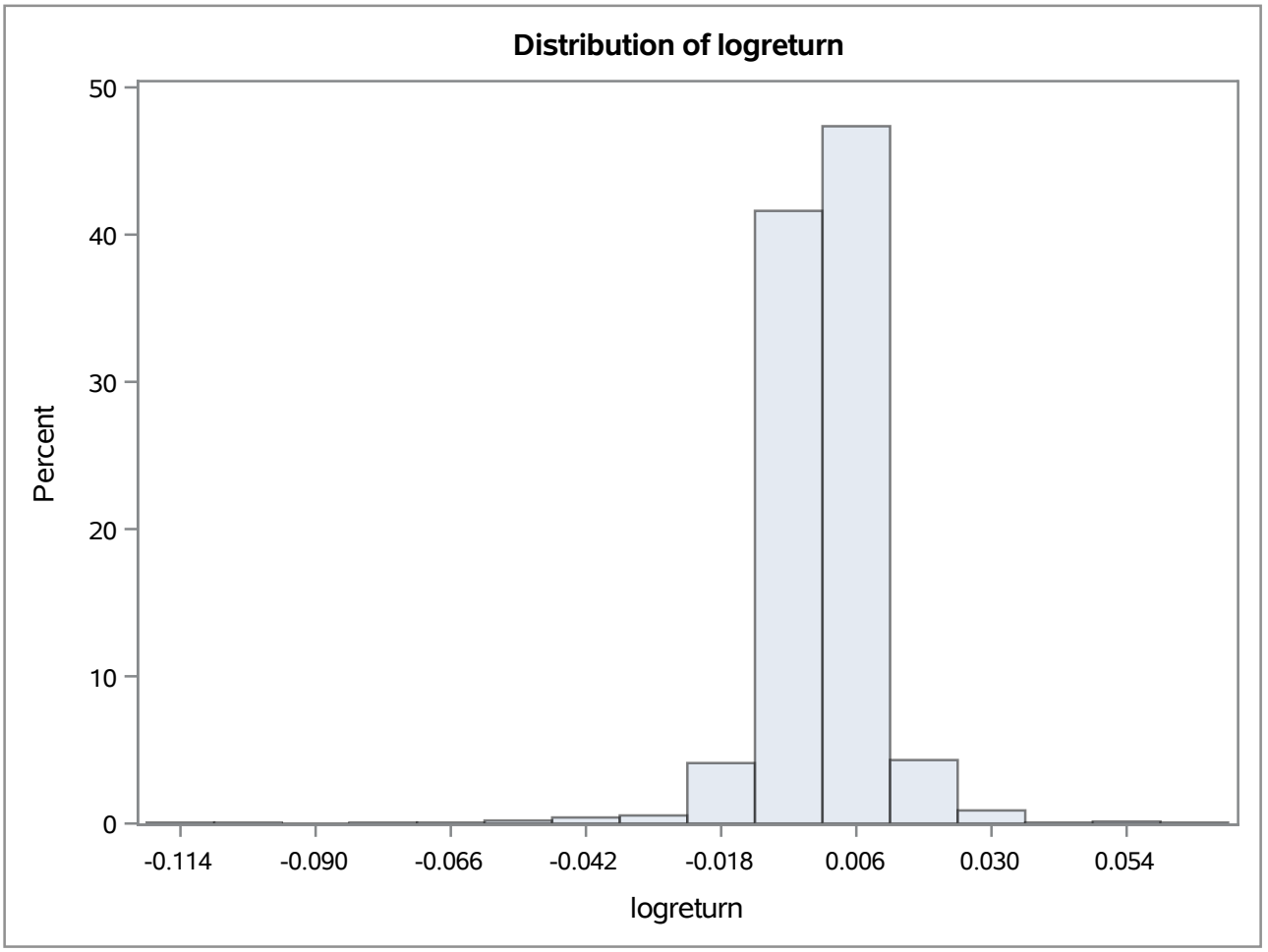
Quantiles (Definition 5)	
Level	**Quantile**
100% Max	0.066197952
99%	0.024949784
95%	0.012600709
90%	0.008982167
75% Q3	0.004443709
50% Median	0.000375401
25% Q1	-0.003845048
10%	-0.007881377
5%	-0.013050295
1%	-0.035451948
0% Min	-0.115932911

The UNIVARIATE Procedure
Variable: logreturn

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
-0.1159329	1130	0.0359964	1158
-0.1004448	1436	0.0402094	1452
-0.0780828	1431	0.0596606	1437
-0.0648357	297	0.0598534	1442
-0.0540202	1434	0.0661980	1133

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

The UNIVARIATE Procedure



The UNIVARIATE Procedure
Variable: x

Moments			
N	689	**Sum Weights**	689
Mean	0.00632197	**Sum Observations**	4.35583585
Std Deviation	0.00945774	**Variance**	0.00008945
Skewness	5.86647442	**Kurtosis**	49.635729
Uncorrected SS	0.08907825	**Corrected SS**	0.0615408
Coeff Variation	149.601195	**Std Error Mean**	0.00036031

Basic Statistical Measures			
Location		**Variability**	
Mean	0.006322	**Std Deviation**	0.00946
Median	0.004131	**Variance**	0.0000894
Mode	.	**Range**	0.11592
		Interquartile Range	0.00568

Tests for Location: Mu0=0				
Test	**Statistic**		**p Value**	
Student's t	**t**	17.54586	**Pr > |t|**	<.0001
Sign	**M**	344.5	**Pr >= |M|**	<.0001
Signed Rank	**S**	118852.5	**Pr >= |S|**	<.0001

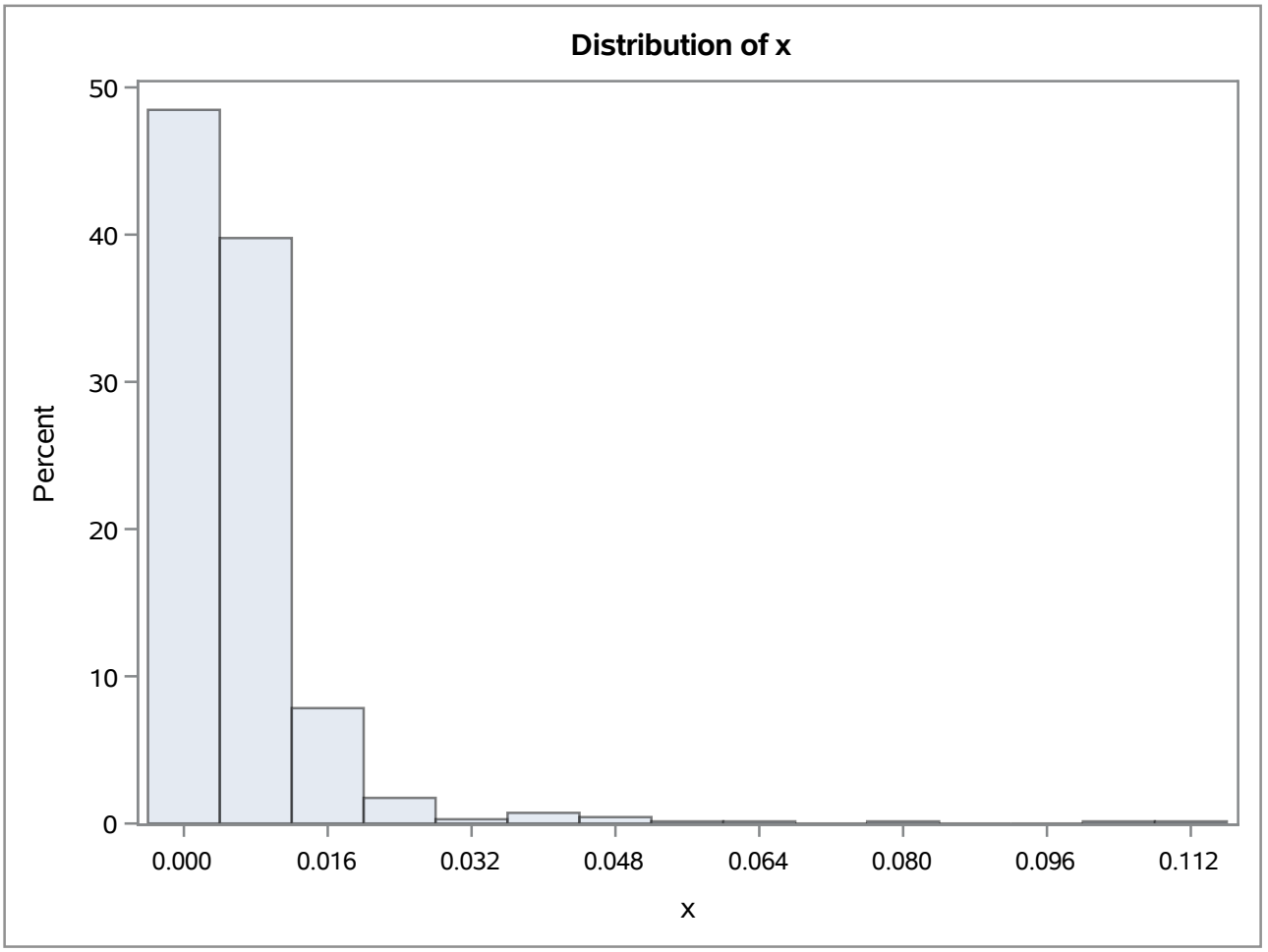
Quantiles (Definition 5)	
Level	**Quantile**
100% Max	1.15933E-01
99%	5.03023E-02
95%	1.75928E-02
90%	1.32450E-02
75% Q3	7.39669E-03
50% Median	4.13144E-03
25% Q1	1.71999E-03
10%	6.79082E-04
5%	2.94629E-04
1%	3.12824E-05
0% Min	8.05669E-06

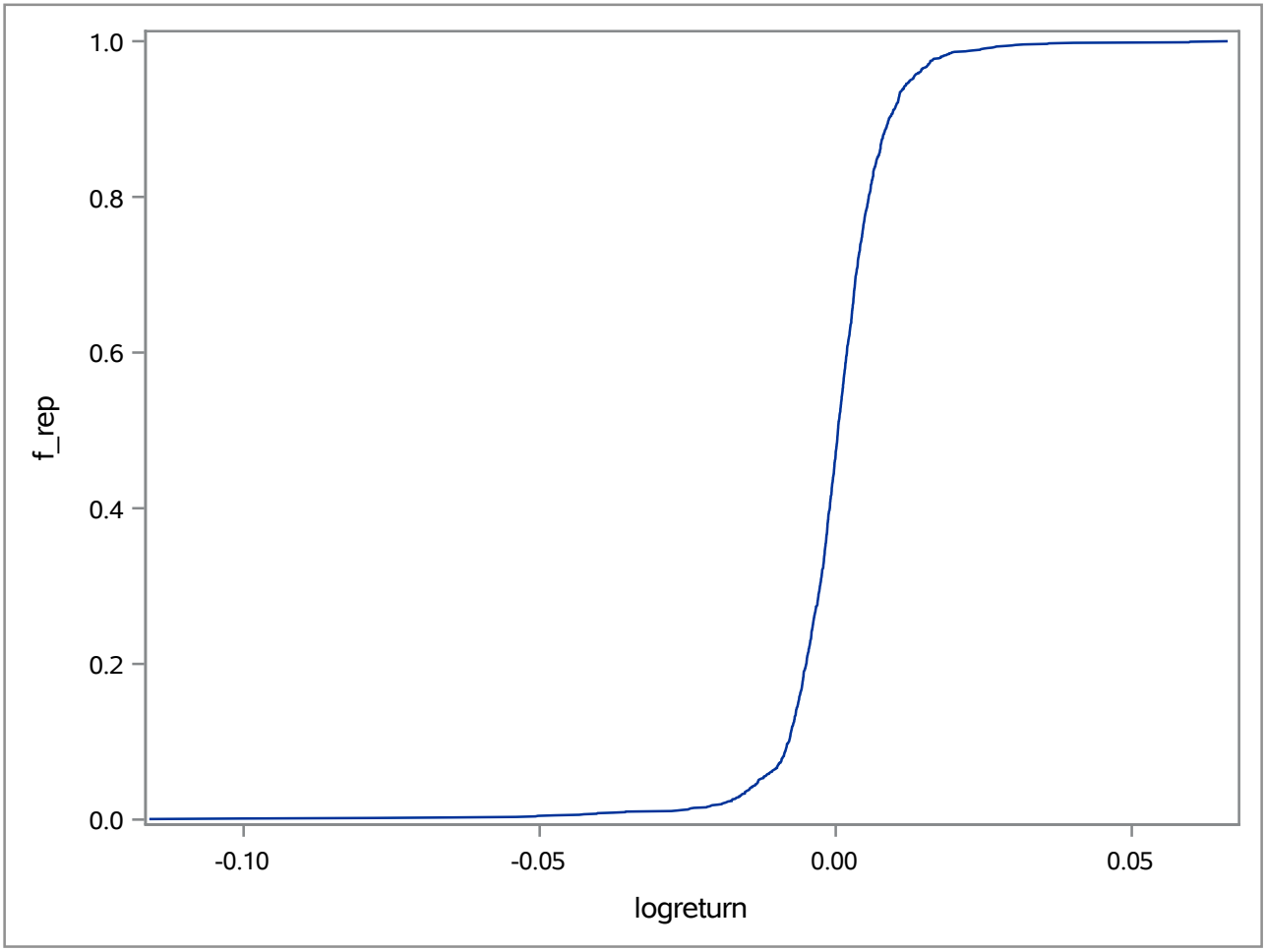
The UNIVARIATE Procedure
Variable: x

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
8.05669E-06	479	0.0540202	675
8.08561E-06	369	0.0648357	149
8.10994E-06	571	0.0780828	672
9.81879E-06	265	0.1004448	677
1.61543E-05	476	0.1159329	539

Missing Values			
		Percent Of	
Missing Value	Count	All Obs	Missing Obs
.	1	0.14	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	147
Number of Observations Used	146
Number of Observations with Missing Values	1

Analysis of Variance

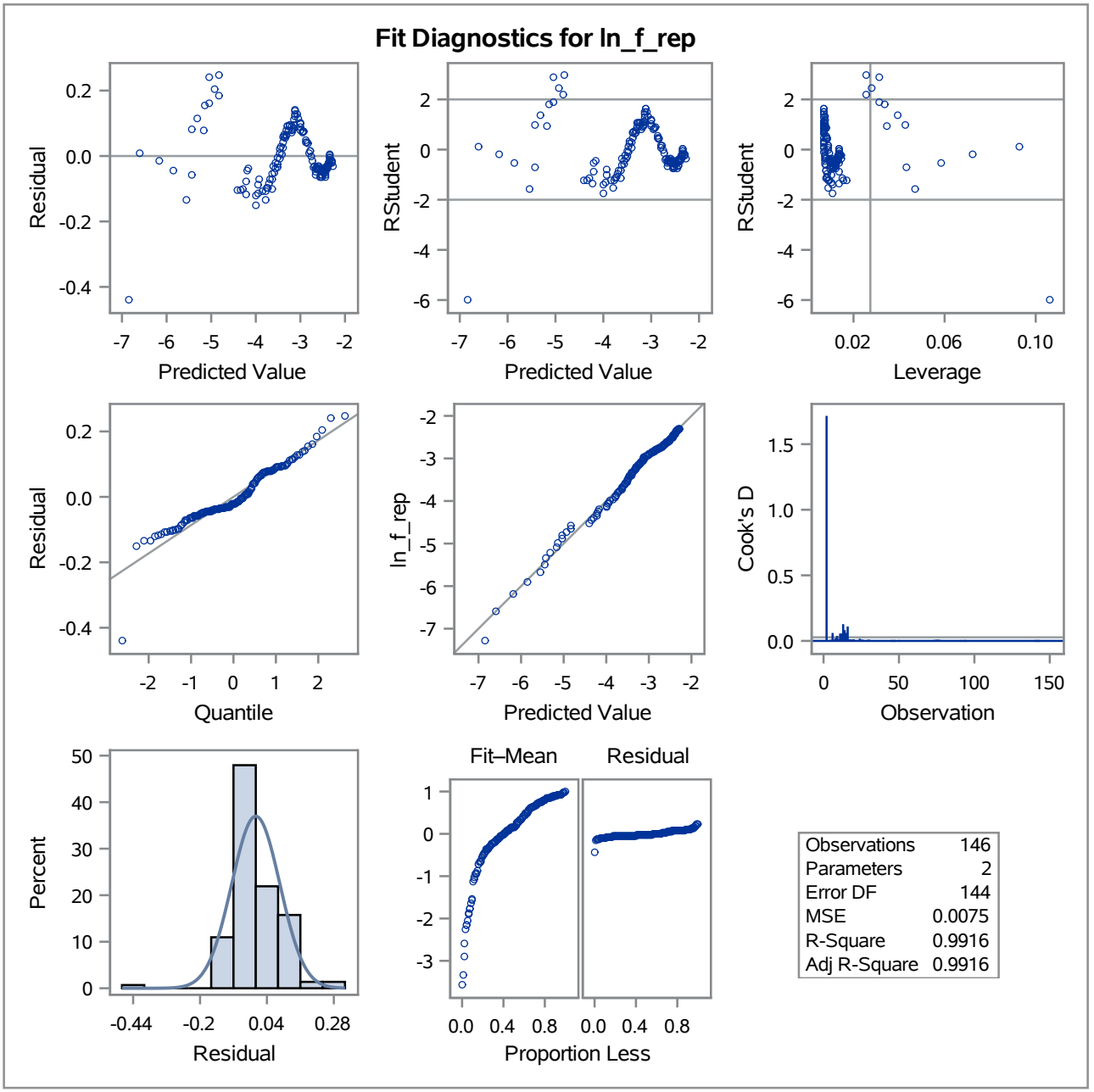
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	128.07857	128.07857	17068.2	<.0001
Error	144	1.08057	0.00750		
Corrected Total	145	129.15914			

Root MSE	0.08663	**R-Square**	0.9916
Dependent Mean	-3.27990	**Adj R-Sq**	0.9916
Coeff Var	-2.64109		

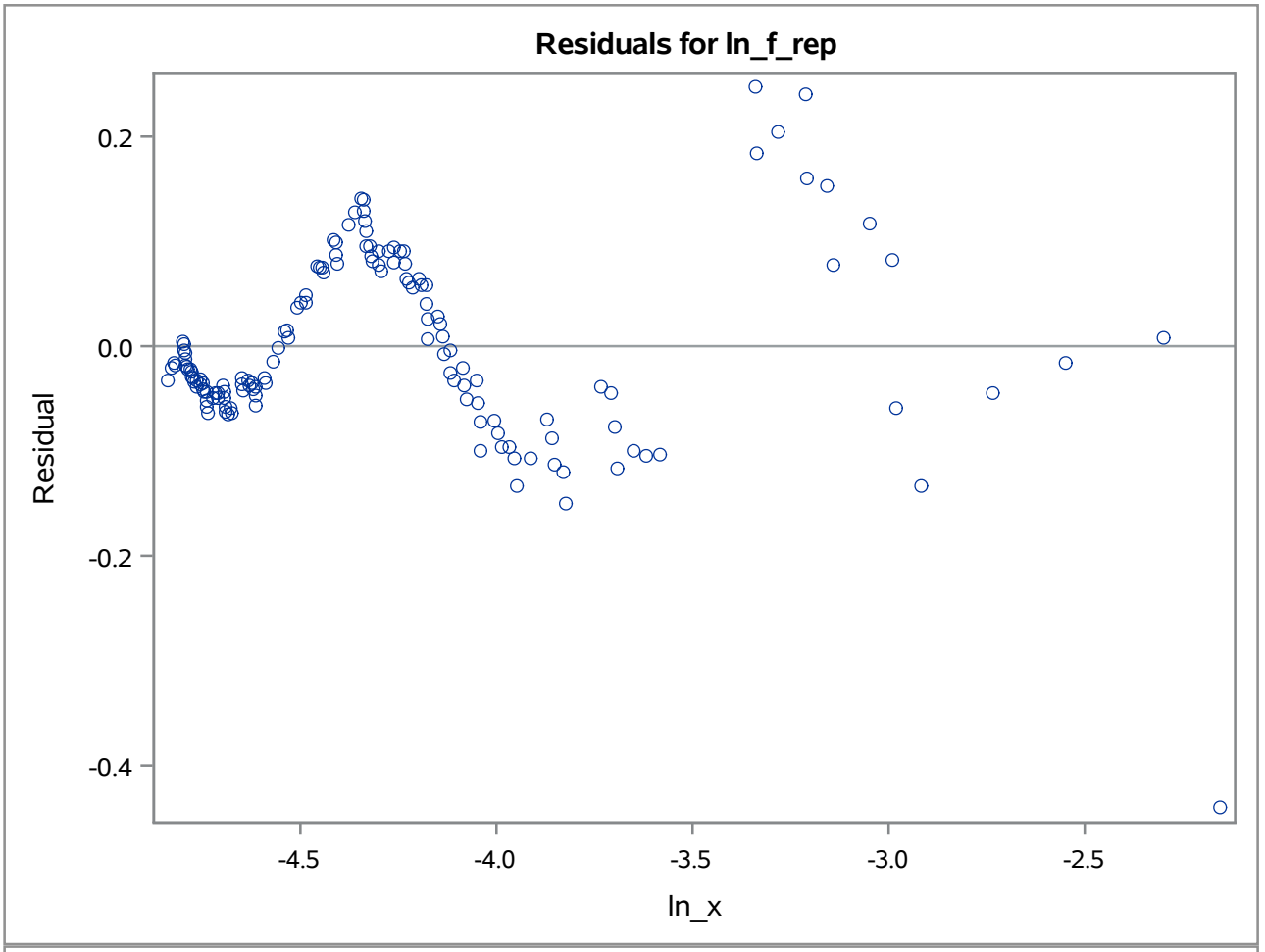
Parameter Estimates

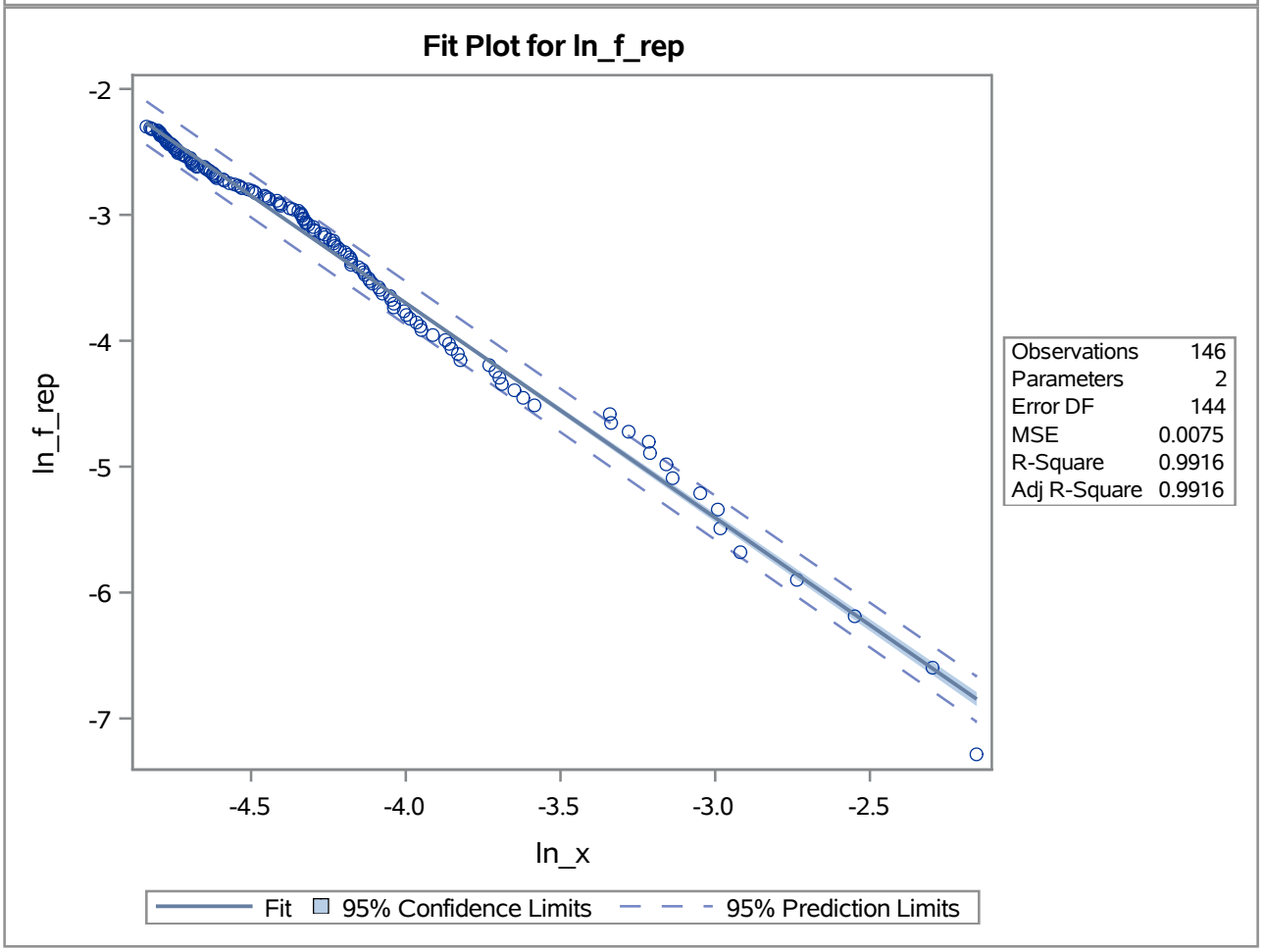
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	-10.52078	0.05589	-188.26	<.0001
ln_x	1	-1.70512	0.01305	-130.65	<.0001

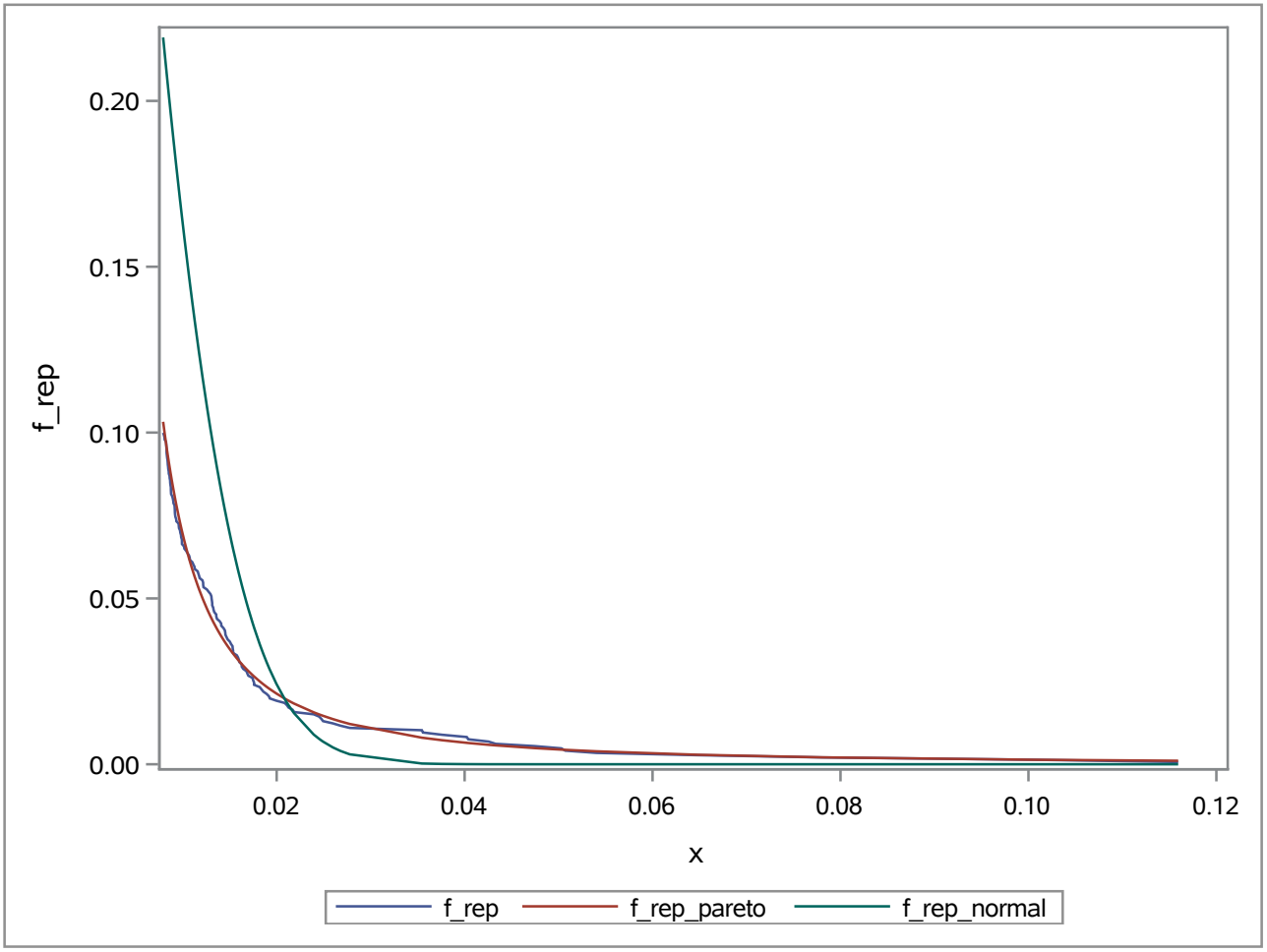
The REG Procedure
Model: MODEL1
Dependent Variable: ln_f_rep



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
0.12
x
f_rep
f_rep_pareto
f_rep_normal