The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	4859	**Sum Weights**	4859
Mean	0.00076015	**Sum Observations**	3.69357665
Std Deviation	0.02124987	**Variance**	0.00045156
Skewness	-0.0711828	**Kurtosis**	8.61384773
Uncorrected SS	2.19647179	**Corrected SS**	2.19366411
Coeff Variation	2795.47809	**Std Error Mean**	0.00030485

Basic Statistical Measures			
Location		**Variability**	
Mean	0.000760	**Std Deviation**	0.02125
Median	0.000248	**Variance**	0.0004516
Mode	0.000000	**Range**	0.29901
		Interquartile Range	0.01497

Tests for Location: Mu0=0				
Test	**Statistic**		**p Value**	
Student's t	**t**	2.493546	**Pr > |t|**	0.0127
Sign	**M**	78.5	**Pr >= |M|**	0.0245
Signed Rank	**S**	290273	**Pr >= |S|**	0.0026

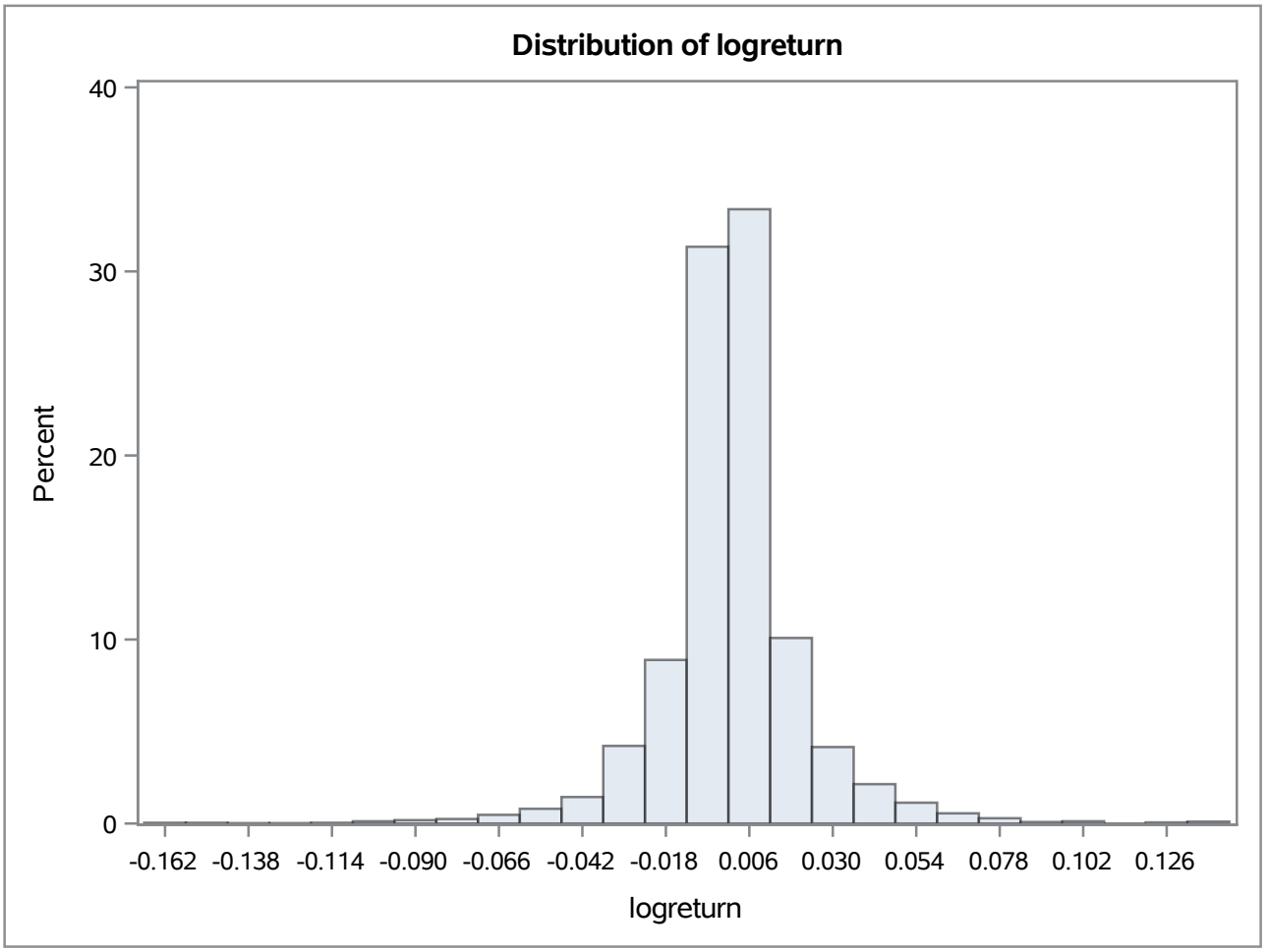
Quantiles (Definition 5)	
Level	**Quantile**
100% Max	0.138255429
99%	0.062586838
95%	0.033471175
90%	0.021704510
75% Q3	0.008074658
50% Median	0.000247896
25% Q1	-0.006891657
10%	-0.019764184
5%	-0.029850903
1%	-0.065748430
0% Min	-0.160755732

The UNIVARIATE Procedure
Variable: logreturn

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
-0.160756	1972	0.133239	1993
-0.158330	1970	0.135634	1957
-0.149741	2373	0.136490	1974
-0.145270	1980	0.137786	2092
-0.137192	1982	0.138255	2097

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

The UNIVARIATE Procedure



The UNIVARIATE Procedure
Variable: x

Moments			
N	2327	**Sum Weights**	2327
Mean	0.01302422	**Sum Observations**	30.307355
Std Deviation	0.01669277	**Variance**	0.00027865
Skewness	3.25331712	**Kurtosis**	15.9164476
Uncorrected SS	1.04286598	**Corrected SS**	0.64813638
Coeff Variation	128.16714	**Std Error Mean**	0.00034604

Basic Statistical Measures			
Location		**Variability**	
Mean	0.013024	**Std Deviation**	0.01669
Median	0.007357	**Variance**	0.0002786
Mode	.	**Range**	0.16075
		Interquartile Range	0.01386

Tests for Location: Mu0=0				
Test	**Statistic**		**p Value**	
Student's t	**t**	37.63756	**Pr > |t|**	<.0001
Sign	**M**	1163.5	**Pr >= |M|**	<.0001
Signed Rank	**S**	1354314	**Pr >= |S|**	<.0001

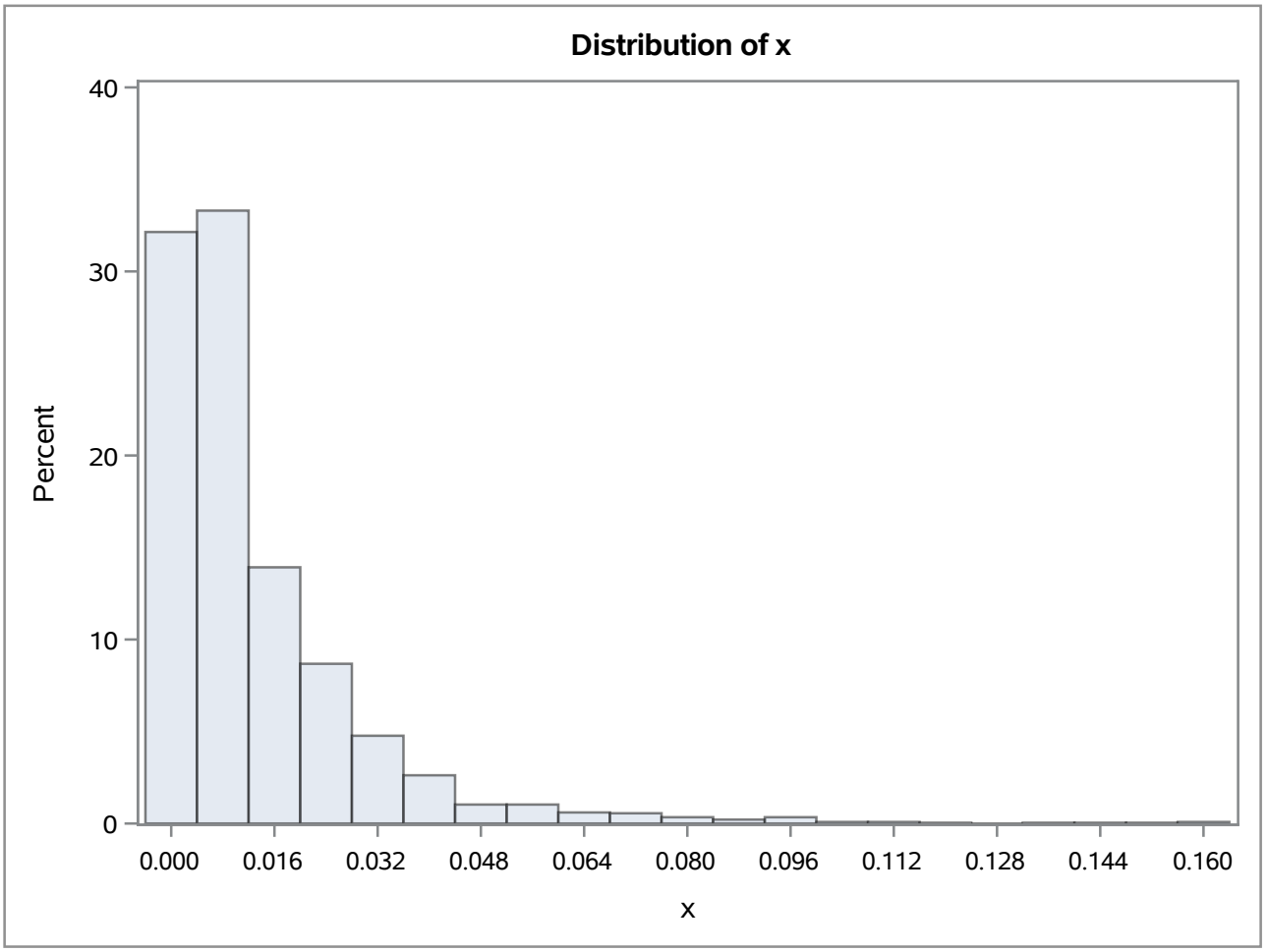
Quantiles (Definition 5)	
Level	**Quantile**
100% Max	0.160755732
99%	0.082463133
95%	0.041913476
90%	0.030643042
75% Q3	0.016841695
50% Median	0.007356621
25% Q1	0.002977026
10%	0.001111431
5%	0.000615959
1%	0.000116265
0% Min	0.000006299

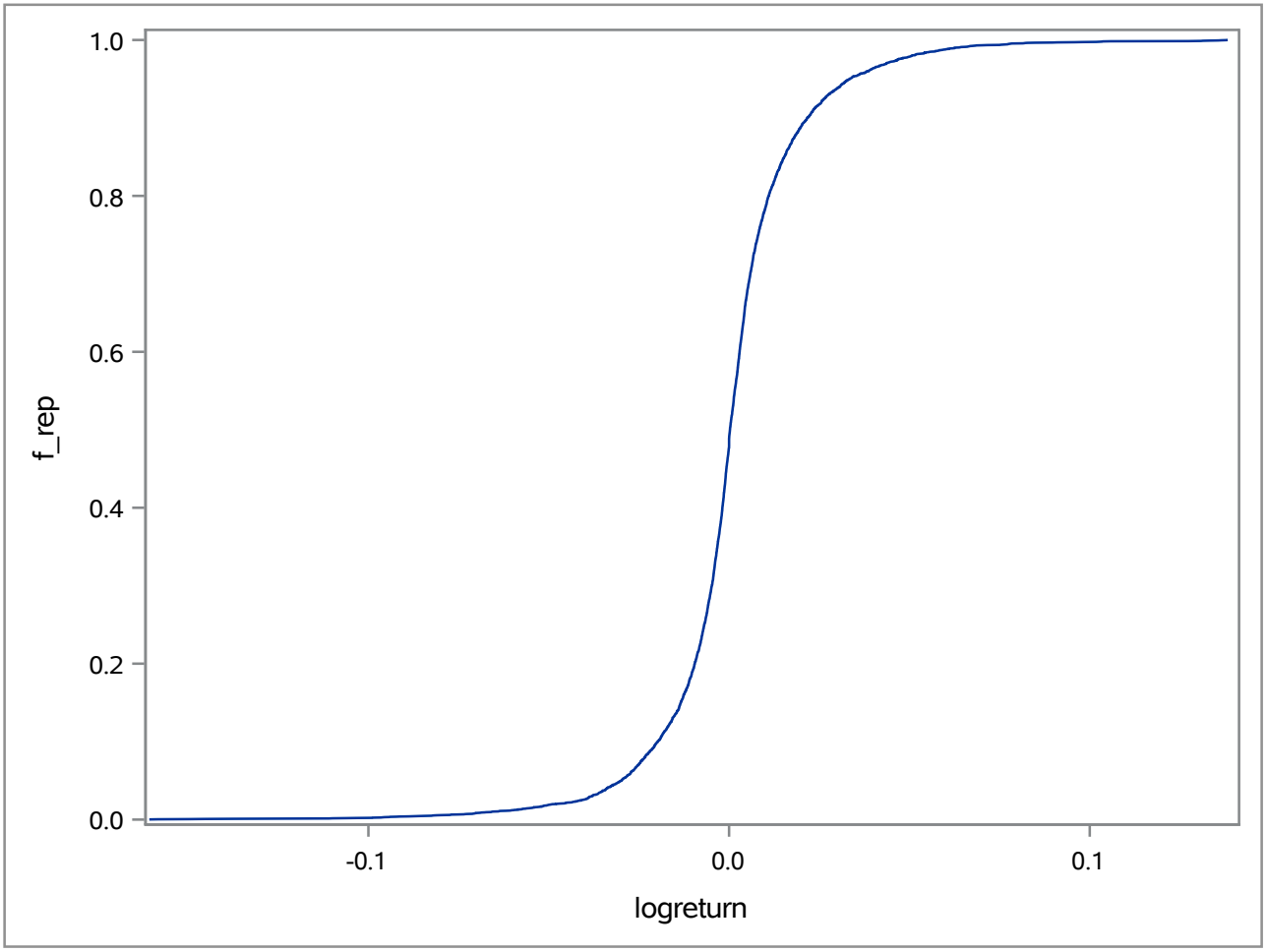
The UNIVARIATE Procedure
Variable: x

Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
6.29908E-06	776	0.137192	936
9.25696E-06	2039	0.145270	934
1.10733E-05	1925	0.149741	1115
1.32942E-05	349	0.158330	926
1.56643E-05	327	0.160756	928

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

The UNIVARIATE Procedure




1.0
0.8
0.6
0.4
0.2
0.0
f_rep
-0.1
0.0
0.1
logreturn

The REG Procedure
Model: MODEL1
Dependent Variable: ln_f_rep

Number of Observations Read	486
Number of Observations Used	485
Number of Observations with Missing Values	1

Analysis of Variance

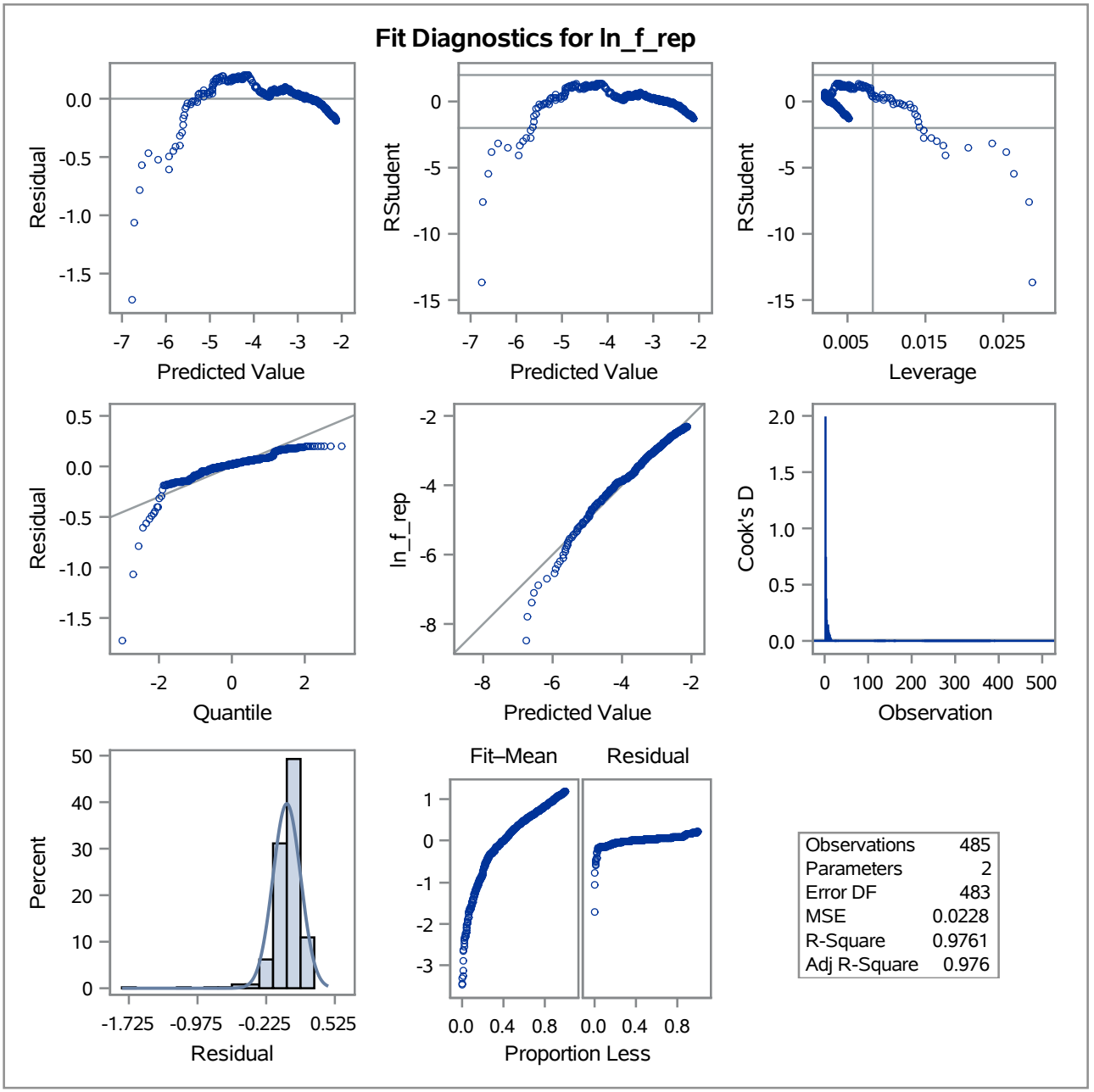
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	449.47799	449.47799	19705.2	<.0001
Error	483	11.01730	0.02281		
Corrected Total	484	460.49528			

Root MSE	0.15103	**R-Square**	0.9761
Dependent Mean	-3.29617	**Adj R-Sq**	0.9760
Coeff Var	-4.58199		

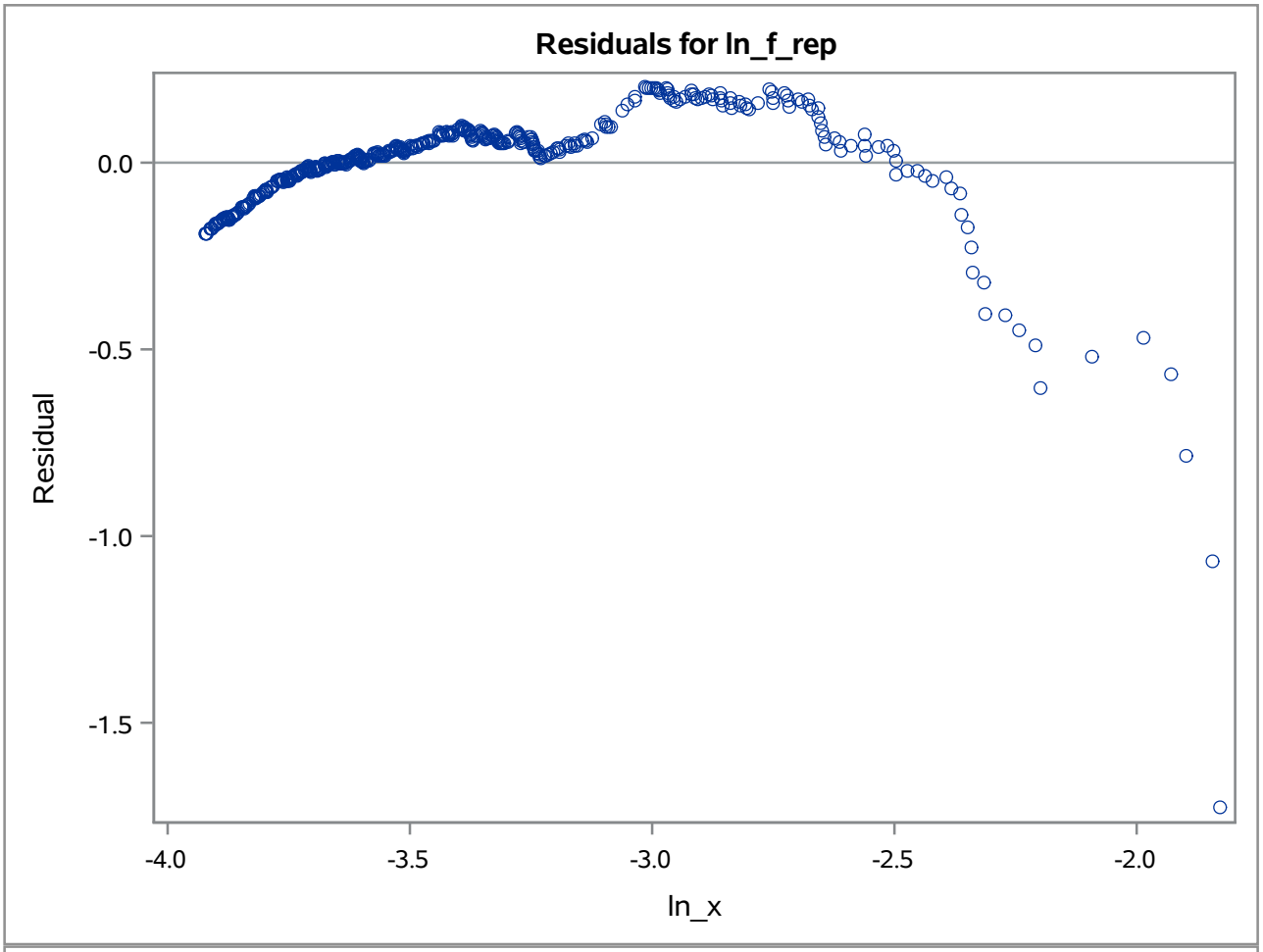
Parameter Estimates

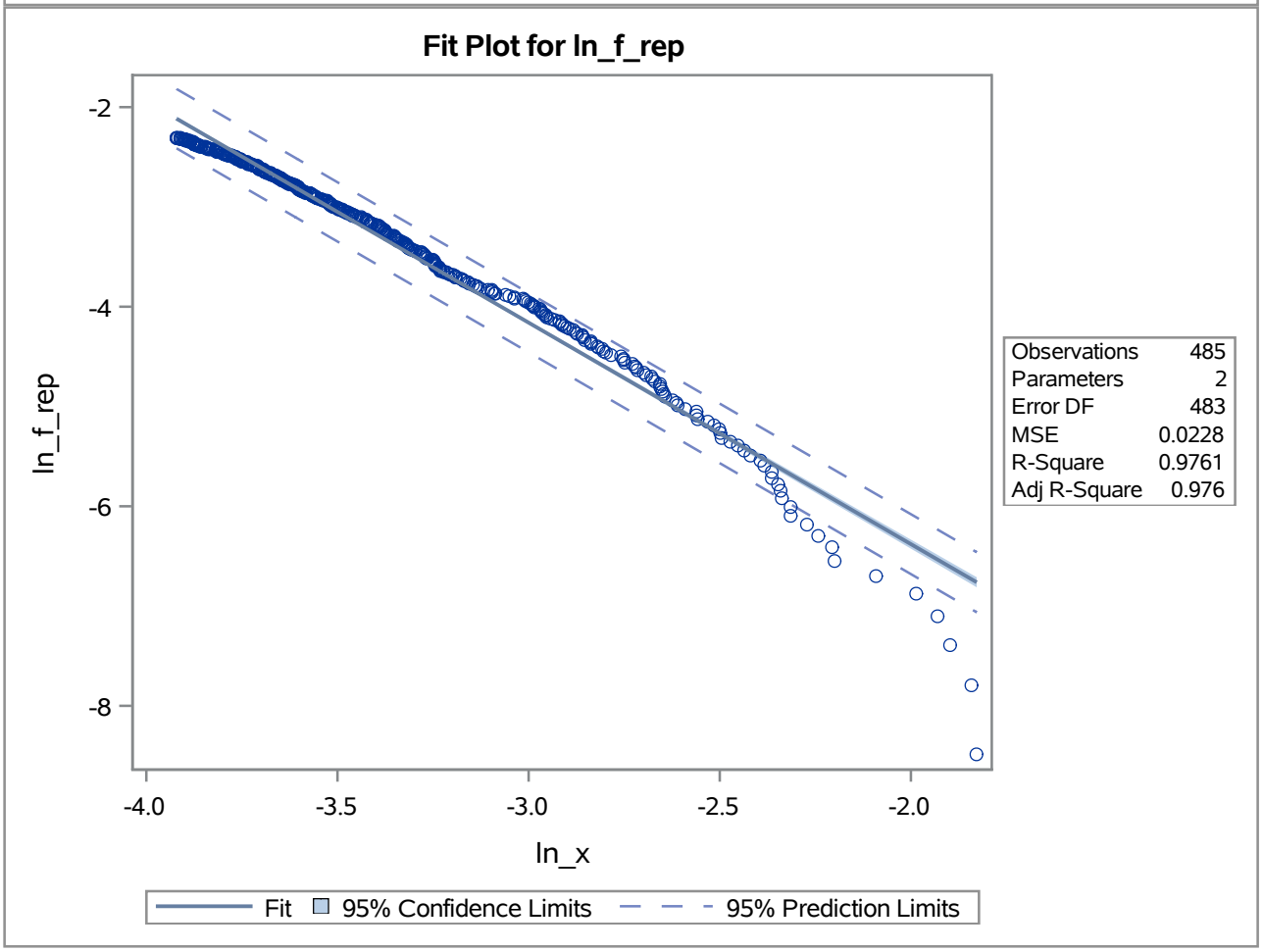
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	-10.81926	0.05403	-200.25	<.0001
ln_x	1	-2.21985	0.01581	-140.38	<.0001

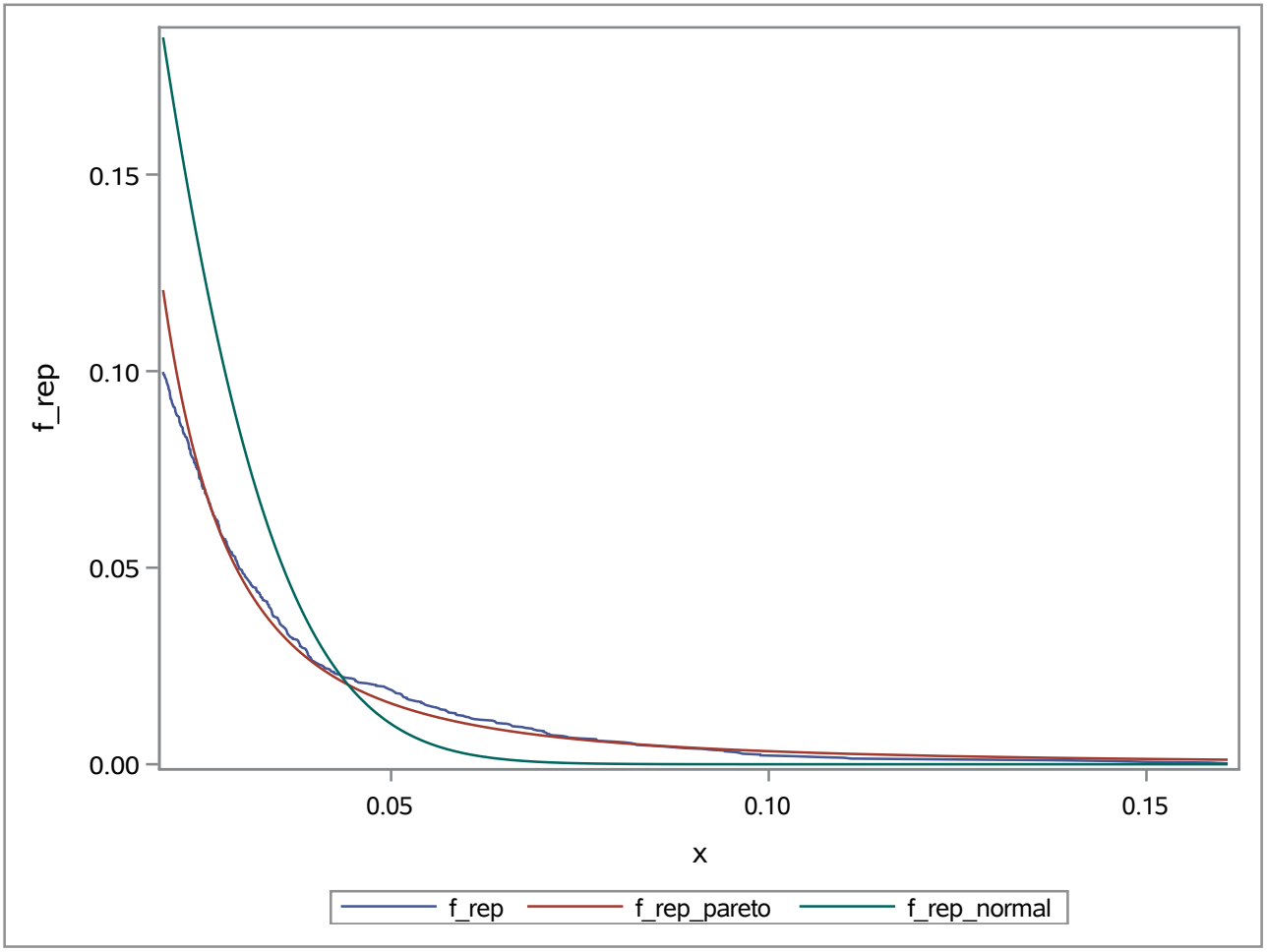
The REG Procedure
Model: MODEL1
Dependent Variable: ln_f_rep



The REG Procedure
Model: MODEL1
Dependent Variable: ln_f_rep






0.15
0.10
0.05
0.00
f_rep
0.05
0.10
0.15
x
f_rep
f_rep_pareto
f_rep_normal