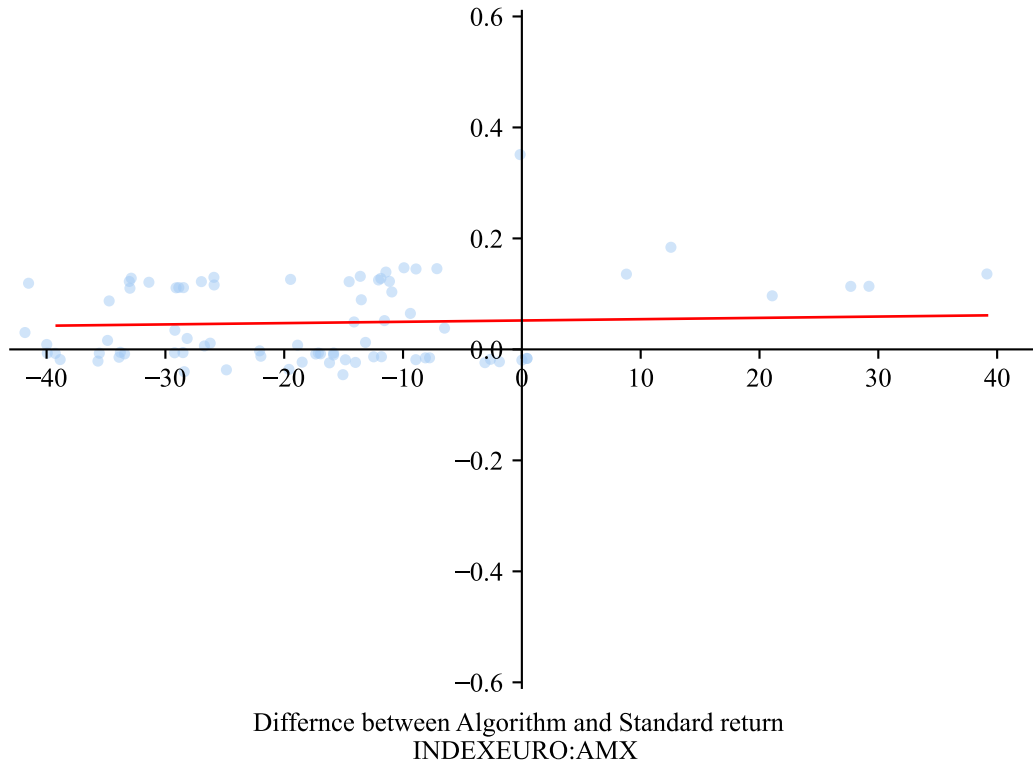Differnce between Algorithm and Standard return
INDEXEURO:AMX

$x = 0.02362$, $C = 0.0521$, $R^2 = 0.0088$, $p\text{-}value = 0.362$, $Obs : 97$