

```
In [7]: runfile('C:/Users/Tawanda Vera/Econ_Mini_Project_1/Mini_Project_1.py', wdir='C:/Users/Tawanda Vera/Econ_Mini_Project_1')
```

```
1. Average Stock value : Adj Close    60.587382
```

```
dtype: float64
```

```
3. Daily Returns: <bound method DataFrame.mean of      Adj Close
```

```
1    -0.003822
```

```
2     0.009508
```

```
3    -0.000826
```

```
4     0.006284
```

```
5     0.003287
```

```
6     0.006880
```

```
7     0.003742
```

```
8     0.005997
```

```
9     0.015628
```

```
10    0.018559
```

```
11   -0.006230
```

```
12   -0.015201
```

```
13    0.006365
```

```
14   -0.014706
```

```
15    0.010111
```

```
16   -0.002224
```

```
17   -0.003185
```

```
18   -0.004153
```

```
19    0.006737
```

```
20    0.013385
```

```
21   -0.005346
```

```
22    0.005533
```

```
23    0.017450
```

```
24   -0.004944
```

```
25   -0.007454
```

```
26    0.009074
```

```
27    0.015349
```

```
28   -0.000611
```

```
29   -0.001375
```

```
30    0.002448
```

```
31    0.008089
```

```
32   -0.002574
```

```
33    0.008197
```

```
34    0.008883
```

```
35   -0.007909
```

```
36    0.002557
```

```
37   -0.002701
```

```
38   -0.011133
```

```
39    0.011258
```

```
40   -0.004062
```

```
41   -0.006344
```

```
42    0.004561
```

```
43   -0.000908
```

```
44    0.010300
```

```
45   -0.005547
```

```
46    0.016433
```

```
47   -0.007861
```

```
48    0.004336
```

```
49    0.016076
```

```
50    0.003809
```

```
51   -0.003940
```

```
52   -0.003810
```

```

53  0.005589
54 -0.003364
55  0.009392
56 -0.010177
57  0.012926
58  0.011456
59 -0.010466>

```

```

2. Volatility: Adj Close    0.135486
dtype: float64

```

#### OLS Regression Results

```

=====
Dep. Variable:          Adj Close    R-squared:                0.460
Model:                  OLS          Adj. R-squared:           0.450
Method:                 Least Squares  F-statistic:              48.49
Date:                   Mon, 12 Mar 2018  Prob (F-statistic):      3.66e-09
Time:                   20:45:18      Log-Likelihood:           216.00
No. Observations:       59           AIC:                     -428.0
Df Residuals:           57           BIC:                     -423.8
Df Model:                1
Covariance Type:        nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	0.0020	0.001	2.452	0.017	0.000	0.004
Adj Close	0.9722	0.140	6.964	0.000	0.693	1.252

```

=====
Omnibus:                 3.083    Durbin-Watson:           1.919
Prob(Omnibus):            0.214    Jarque-Bera (JB):        2.337
Skew:                     0.473    Prob(JB):                 0.311
Kurtosis:                 3.237    Cond. No.                 169.
=====

```

#### Warnings:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

In [8]: