July 14, 2025

1 Results

	KS	Kuiper	AD	CvM	Chi2	AIC
GH (mle)	0.7709	0.3725	0.4363333	0.5613	0.06039	-40037.66
Meixner (GMM)	$< 2.2e-16$	< 0.00025	< 0.001	0.2523	$< 2.2e-16$	-39902.86
Meixner (mle)	$< 2.2e-16$	< 0.00025	0.177	0.4105	0.03594	-40029.35
CGMY (mle)	$< 2.2e-16$	< 0.00025	0.9743333	0.2851	3.011e-11	-39973.53
DEJD (mle)	0.06293	0.024	0.035	0.348	0.002857	-39964.75
α-Stable (mle)	0.0008544	< 0.00025	0.01333333	0.02262	3.011e-11	-39900.42
α-Stable (q)	0.01797	< 0.00025	0.02366667	0.3688	5.174e-10	-39802.51
Symmetric α-Stable (mle)	0.001534	< 0.00025	0.01366667	0.7923	2.91e-14	-39879.2

Table 1: P-values from goodness-of-fit tests for various fitted distributions to S&P 500 log-returns