Question 1:

|  |  |  |  |
| --- | --- | --- | --- |
|  | **AMEX** | **CAT** | **EXMOB** |
| **N** | 2771 | 2771 | 2771 |
| **Skewness ()** | 0.09376903 | 0.11257 | 0.18233 |
| **Excess Kurtosis ()** | 2.78183263 | 2.34648 | 3.19856 |
| **S-statistic** | 2.015125326 | 2.419109 | 3.918415 |
| **K-statistic** | 29.89121986 | 25.21328 | 34.36907 |
| **JB-statistic** | 897.545755 | 641.5618 | 1196.587 |
| **P-χ2(2)** | 1.2601E-195 | 4.9E-140 | 1.5E-260 |
| **H0** | reject | reject | reject |

Question 2:

|  |  |  |  |
| --- | --- | --- | --- |
|  | **AMEX** | **CAT** | **EXMOB** |
| **N** | 2771 | 2771 | 2771 |
| **Mean ()** | 0.000945 | 0.000845 | 0.000652 |
| **Std. d. (s)** | 0.02161 | 0.021012 | 0.014937 |
| **z-statistic** | 2.30263 | 2.117813 | 2.298277 |
| **p** | 0.0213 | 0.034191 | 0.021546 |
| **H0** | reject | reject | reject |

Question 3:

|  |  |  |  |
| --- | --- | --- | --- |
|  | **AMEX** | **CAT** | **EXMOB** |
| **N** | 2771 | 2771 | 2771 |
| **Skewness ()** | -0.0628901 | -0.0265704 | 0.06912276 |
| **Excess Kurtosis ()** | 2.91203427 | 2.50192612 | 3.01152677 |
| **S-statistic** | -1.351527612 | -0.571006077 | 1.485469395 |
| **K-statistic** | 31.29025653 | 26.88358132 | 32.35931876 |
| **JB-statistic** | 980.9067805 | 723.0529926 | 1049.33213 |
| **P-χ2(2)** | 9.9724E-214 | 9.7957E-158 | 1.3817E-228 |
| **H0** | reject | reject | reject |