Question 1

AMEX:

| **Moments** | | | |
| --- | --- | --- | --- |
| **N** | 2771 | **Sum Weights** | 2771 |
| **Mean** | 0.00094528 | **Sum Observations** | 2.61937 |
| **Std Deviation** | 0.02160999 | **Variance** | 0.00046699 |
| **Skewness** | 0.09376903 | **Kurtosis** | 2.78183263 |
| **Uncorrected SS** | 1.29604267 | **Corrected SS** | 1.29356663 |
| **Coeff Variation** | 2286.09458 | **Std Error Mean** | 0.00041052 |

| **Tests for Normality** | | | | |
| --- | --- | --- | --- | --- |
| **Test** | **Statistic** | | **p Value** | |
| **Kolmogorov-Smirnov** | **D** | 0.051229 | **Pr > D** | <0.0100 |
| **Cramer-von Mises** | **W-Sq** | 2.76439 | **Pr > W-Sq** | <0.0050 |
| **Anderson-Darling** | **A-Sq** | 15.81284 | **Pr > A-Sq** | <0.0050 |

CAT:

| **Moments** | | | |
| --- | --- | --- | --- |
| **N** | 2771 | **Sum Weights** | 2771 |
| **Mean** | 0.00084536 | **Sum Observations** | 2.3425 |
| **Std Deviation** | 0.02101224 | **Variance** | 0.00044151 |
| **Skewness** | 0.11256744 | **Kurtosis** | 2.34647952 |
| **Uncorrected SS** | 1.22497451 | **Corrected SS** | 1.22299425 |
| **Coeff Variation** | 2485.5886 | **Std Error Mean** | 0.00039917 |

| **Tests for Normality** | | | | |
| --- | --- | --- | --- | --- |
| **Test** | **Statistic** | | **p Value** | |
| **Kolmogorov-Smirnov** | **D** | 0.044226 | **Pr > D** | <0.0100 |
| **Cramer-von Mises** | **W-Sq** | 1.825344 | **Pr > W-Sq** | <0.0050 |
| **Anderson-Darling** | **A-Sq** | 11.13784 | **Pr > A-Sq** | <0.0050 |

EXMOB:

| **Moments** | | | |
| --- | --- | --- | --- |
| **N** | 2771 | **Sum Weights** | 2771 |
| **Mean** | 0.00065213 | **Sum Observations** | 1.80705 |
| **Std Deviation** | 0.01493654 | **Variance** | 0.0002231 |
| **Skewness** | 0.18233407 | **Kurtosis** | 3.19856475 |
| **Uncorrected SS** | 0.61916645 | **Corrected SS** | 0.61798802 |
| **Coeff Variation** | 2290.42723 | **Std Error Mean** | 0.00028375 |

| **Tests for Normality** | | | | |
| --- | --- | --- | --- | --- |
| **Test** | **Statistic** | | **p Value** | |
| **Kolmogorov-Smirnov** | **D** | 0.038478 | **Pr > D** | <0.0100 |
| **Cramer-von Mises** | **W-Sq** | 1.625159 | **Pr > W-Sq** | <0.0050 |
| **Anderson-Darling** | **A-Sq** | 9.880172 | **Pr > A-Sq** | <0.0050 |

Question 2:

AMEX:

| **Tests for Location: Mu0=0** | | | | |
| --- | --- | --- | --- | --- |
| **Test** | **Statistic** | | **p Value** | |
| **Student's t** | **t** | 2.30263 | **Pr > |t|** | 0.0214 |
| **Sign** | **M** | 13.5 | **Pr >= |M|** | 0.6160 |
| **Signed Rank** | **S** | 76431 | **Pr >= |S|** | 0.0574 |

CAT:

| **Tests for Location: Mu0=0** | | | | |
| --- | --- | --- | --- | --- |
| **Test** | **Statistic** | | **p Value** | |
| **Student's t** | **t** | 2.11782 | **Pr > |t|** | 0.0343 |
| **Sign** | **M** | 3.5 | **Pr >= |M|** | 0.9082 |
| **Signed Rank** | **S** | 54337.5 | **Pr >= |S|** | 0.1811 |

EXMOB:

| **Tests for Location: Mu0=0** | | | | |
| --- | --- | --- | --- | --- |
| **Test** | **Statistic** | | **p Value** | |
| **Student's t** | **t** | 2.298274 | **Pr > |t|** | 0.0216 |
| **Sign** | **M** | 53 | **Pr >= |M|** | 0.0422 |
| **Signed Rank** | **S** | 96237.5 | **Pr >= |S|** | 0.0158 |

Question 3:

AMEX:

| **Moments** | | | |
| --- | --- | --- | --- |
| **N** | 2771 | **Sum Weights** | 2771 |
| **Mean** | 0.00071186 | **Sum Observations** | 1.97256744 |
| **Std Deviation** | 0.0215933 | **Variance** | 0.00046627 |
| **Skewness** | -0.0628901 | **Kurtosis** | 2.91203427 |
| **Uncorrected SS** | 1.29297429 | **Corrected SS** | 1.29157009 |
| **Coeff Variation** | 3033.35871 | **Std Error Mean** | 0.0004102 |

| **Tests for Normality** | | | | |
| --- | --- | --- | --- | --- |
| **Test** | **Statistic** | | **p Value** | |
| **Kolmogorov-Smirnov** | **D** | 0.049088 | **Pr > D** | <0.0100 |
| **Cramer-von Mises** | **W-Sq** | 2.691739 | **Pr > W-Sq** | <0.0050 |
| **Anderson-Darling** | **A-Sq** | 15.36485 | **Pr > A-Sq** | <0.0050 |

CAT:

| **Moments** | | | |
| --- | --- | --- | --- |
| **N** | 2771 | **Sum Weights** | 2771 |
| **Mean** | 0.00062479 | **Sum Observations** | 1.73128272 |
| **Std Deviation** | 0.02099141 | **Variance** | 0.00044064 |
| **Skewness** | -0.0265704 | **Kurtosis** | 2.50192612 |
| **Uncorrected SS** | 1.22165297 | **Corrected SS** | 1.22057129 |
| **Coeff Variation** | 3359.77521 | **Std Error Mean** | 0.00039877 |

| **Tests for Normality** | | | | |
| --- | --- | --- | --- | --- |
| **Test** | **Statistic** | | **p Value** | |
| **Kolmogorov-Smirnov** | **D** | 0.041315 | **Pr > D** | <0.0100 |
| **Cramer-von Mises** | **W-Sq** | 1.705332 | **Pr > W-Sq** | <0.0050 |
| **Anderson-Darling** | **A-Sq** | 10.4752 | **Pr > A-Sq** | <0.0050 |

EXMOB:

| **Moments** | | | |
| --- | --- | --- | --- |
| **N** | 2771 | **Sum Weights** | 2771 |
| **Mean** | 0.00054068 | **Sum Observations** | 1.4982197 |
| **Std Deviation** | 0.01491536 | **Variance** | 0.00022247 |
| **Skewness** | 0.06912276 | **Kurtosis** | 3.01152677 |
| **Uncorrected SS** | 0.61704664 | **Corrected SS** | 0.61623659 |
| **Coeff Variation** | 2758.63903 | **Std Error Mean** | 0.00028335 |

| **Tests for Normality** | | | | |
| --- | --- | --- | --- | --- |
| **Test** | **Statistic** | | **p Value** | |
| **Kolmogorov-Smirnov** | **D** | 0.037537 | **Pr > D** | <0.0100 |
| **Cramer-von Mises** | **W-Sq** | 1.617763 | **Pr > W-Sq** | <0.0050 |
| **Anderson-Darling** | **A-Sq** | 9.832183 | **Pr > A-Sq** | <0.0050 |