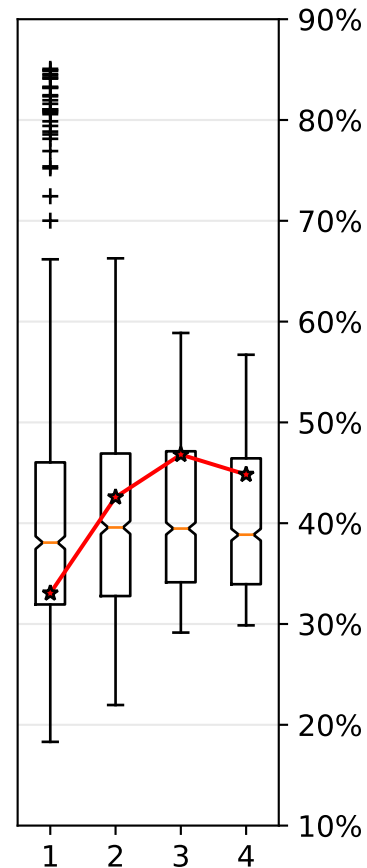
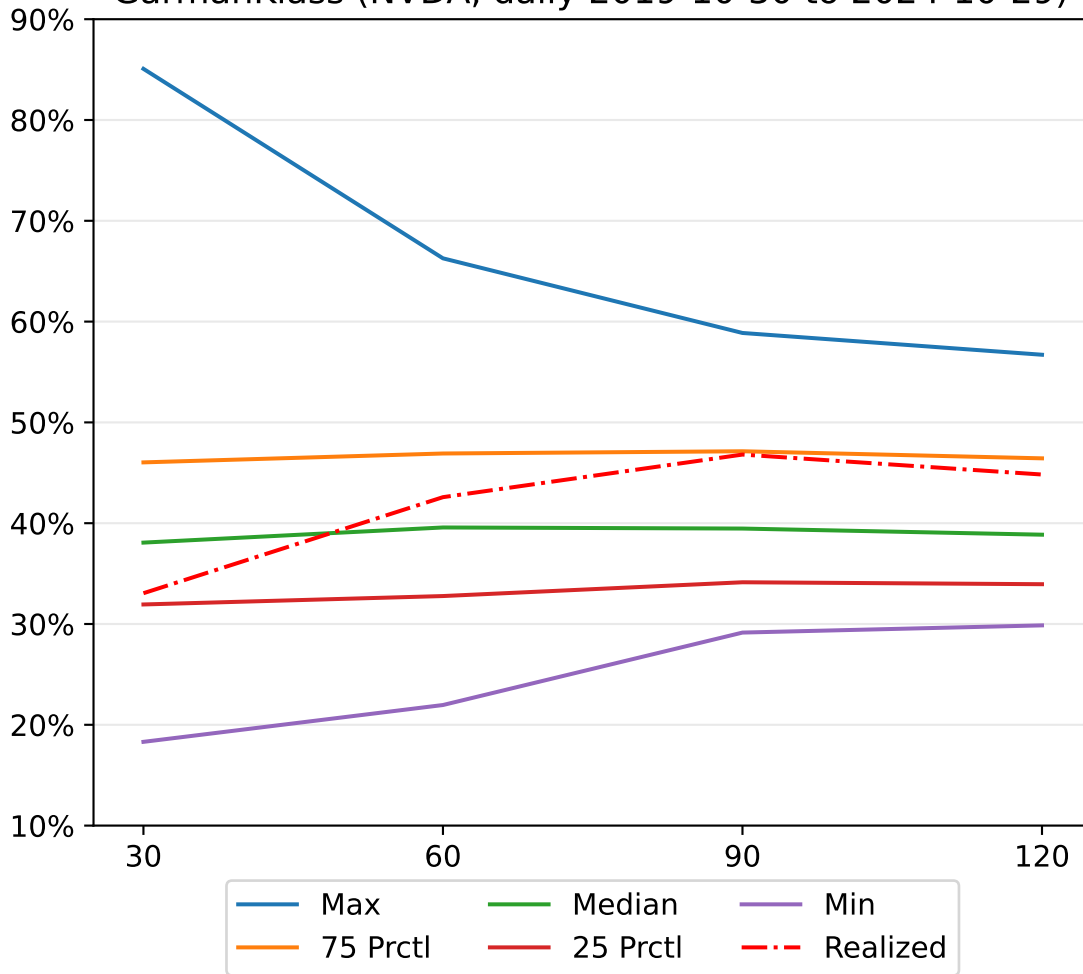
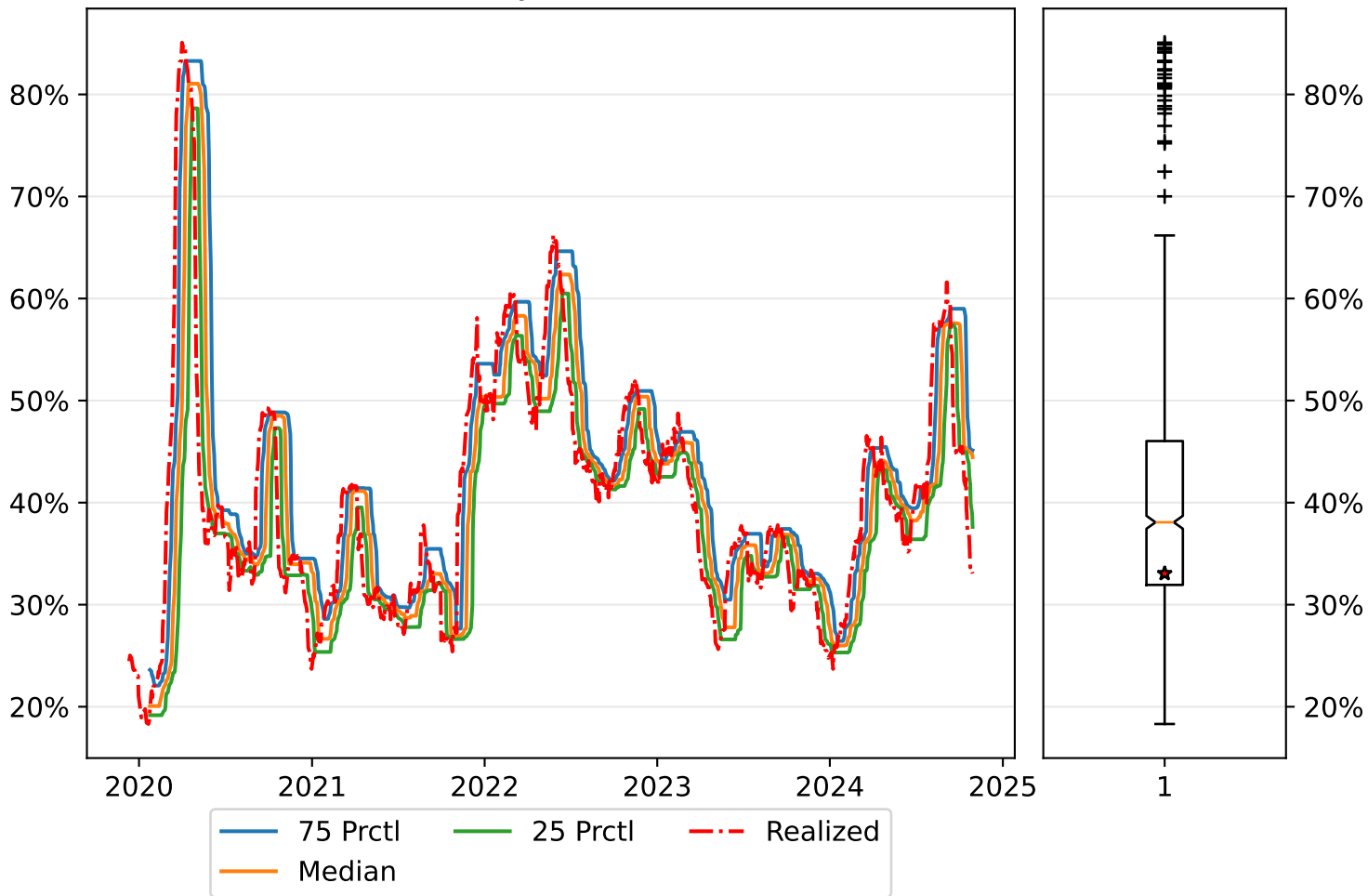


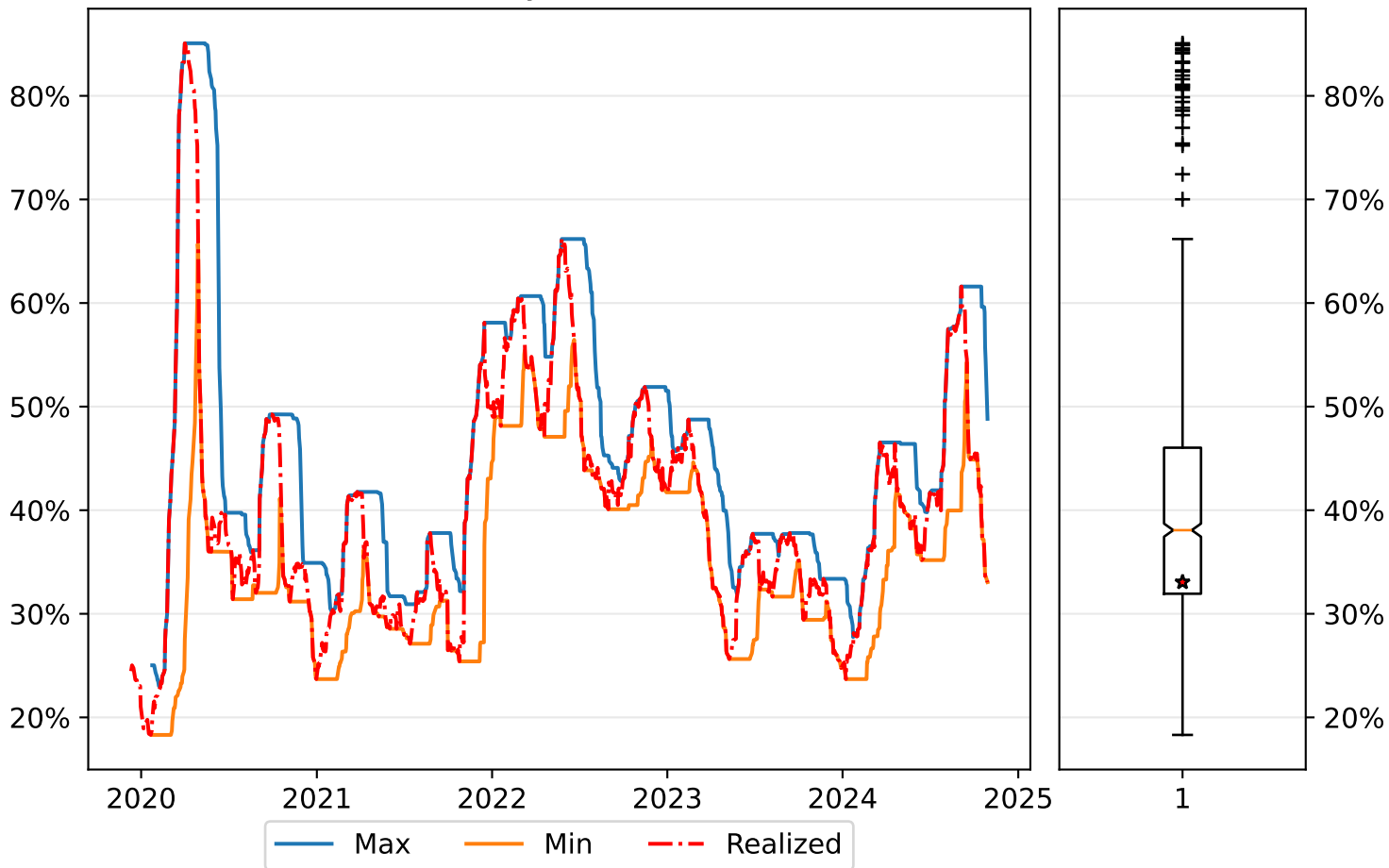
GarmanKlass (NVDA, daily 2019-10-30 to 2024-10-29)



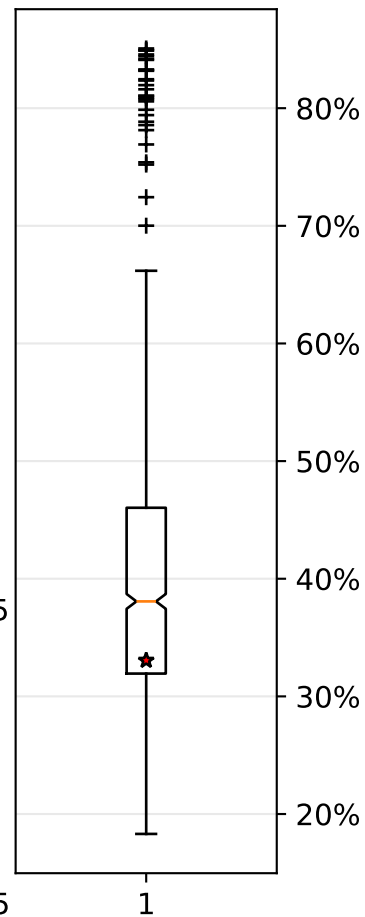
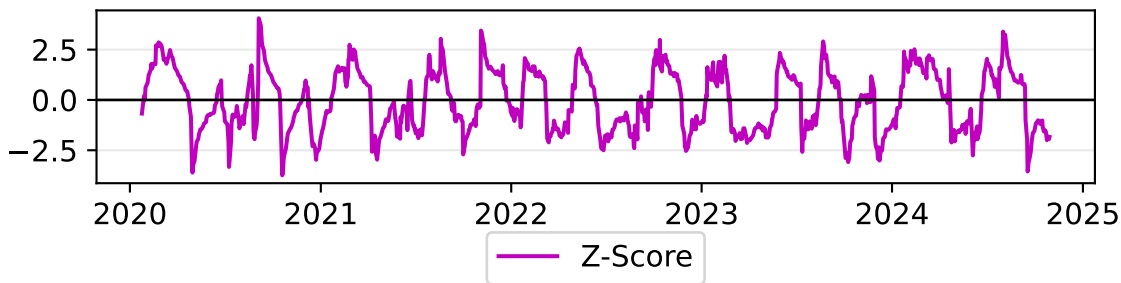
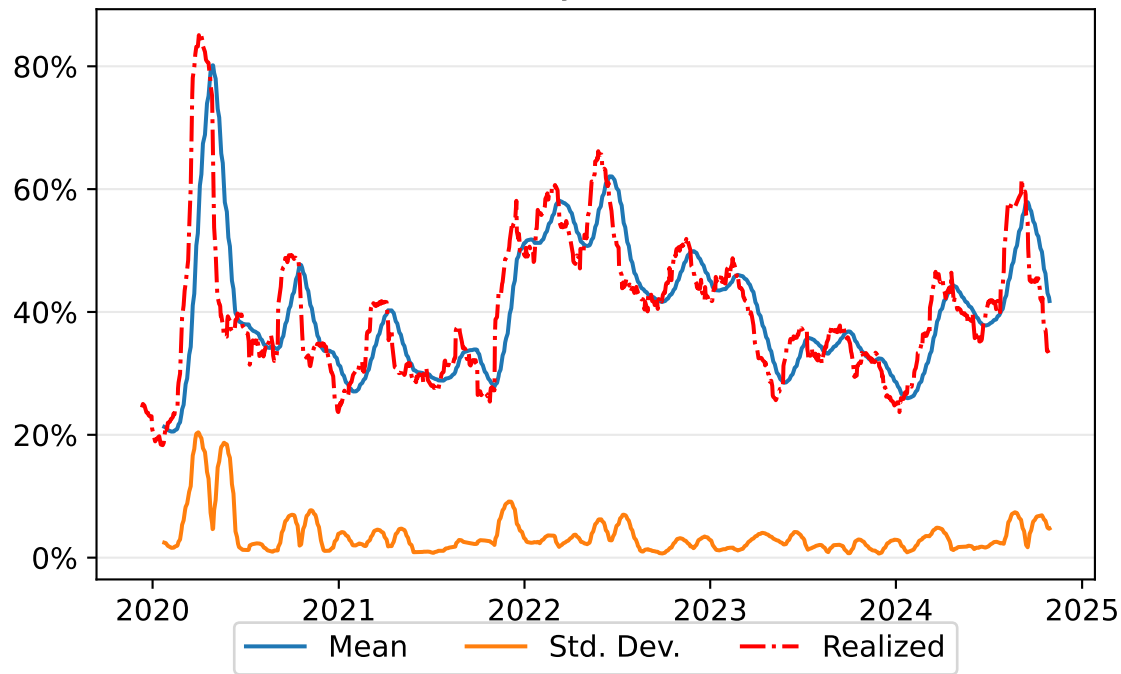
GarmanKlass (NVDA, daily 2019-10-30 to 2024-10-29)



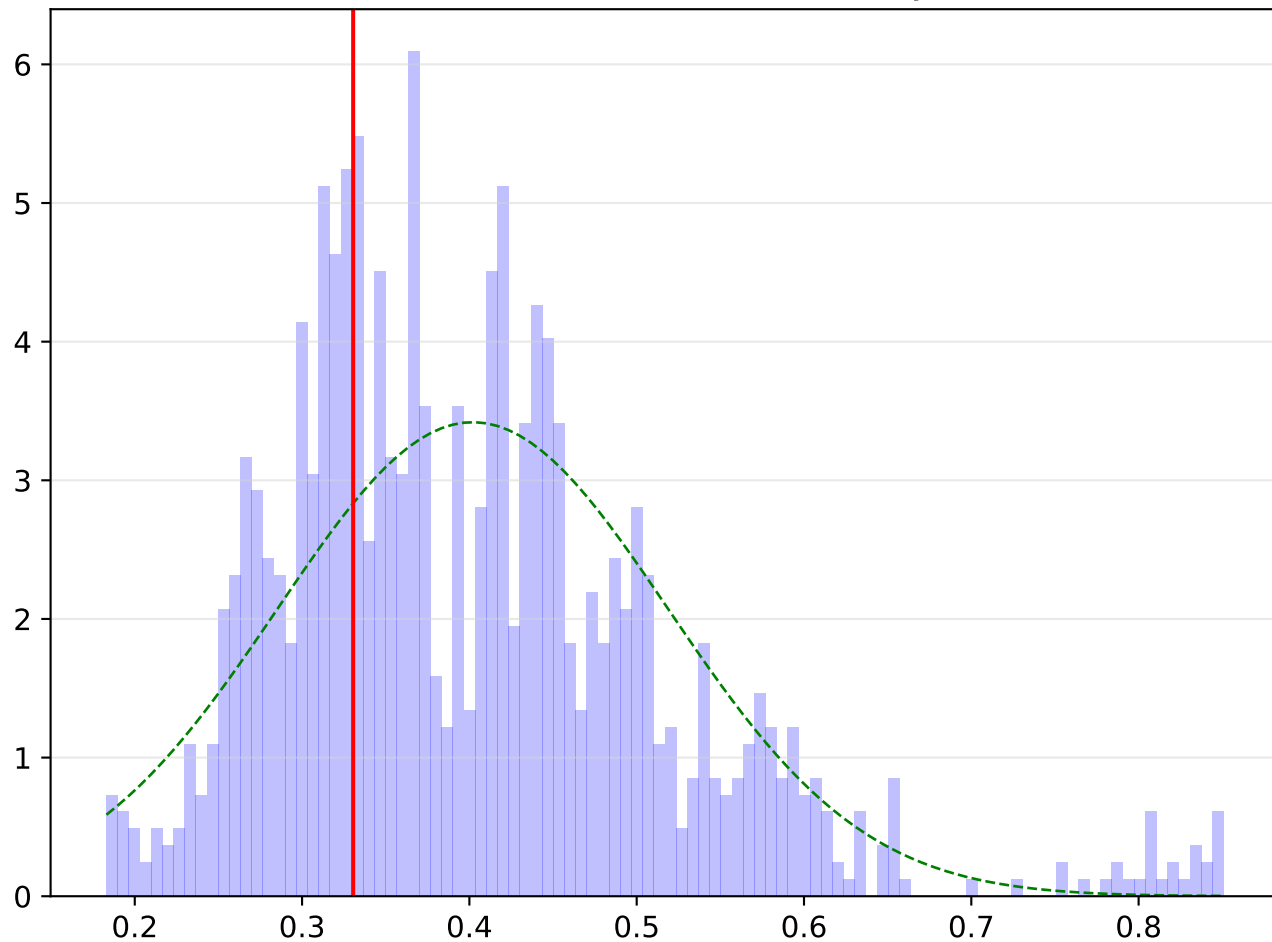
GarmanKlass (NVDA, daily 2019-10-30 to 2024-10-29)



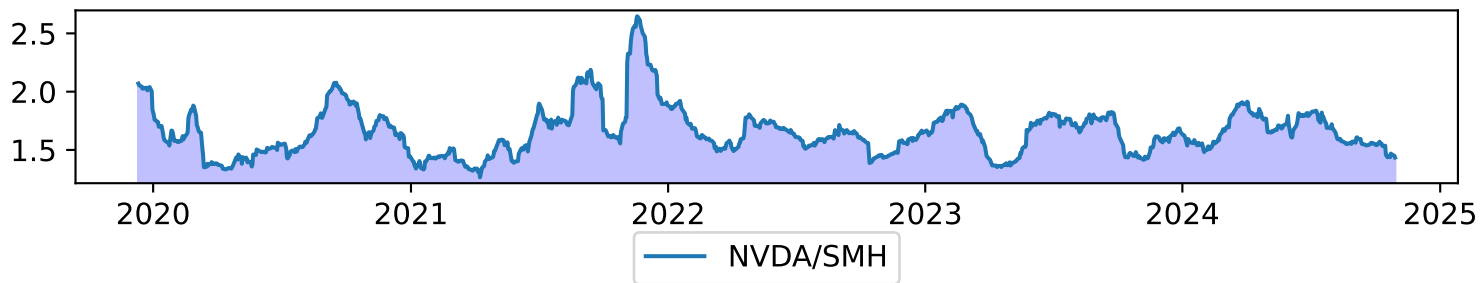
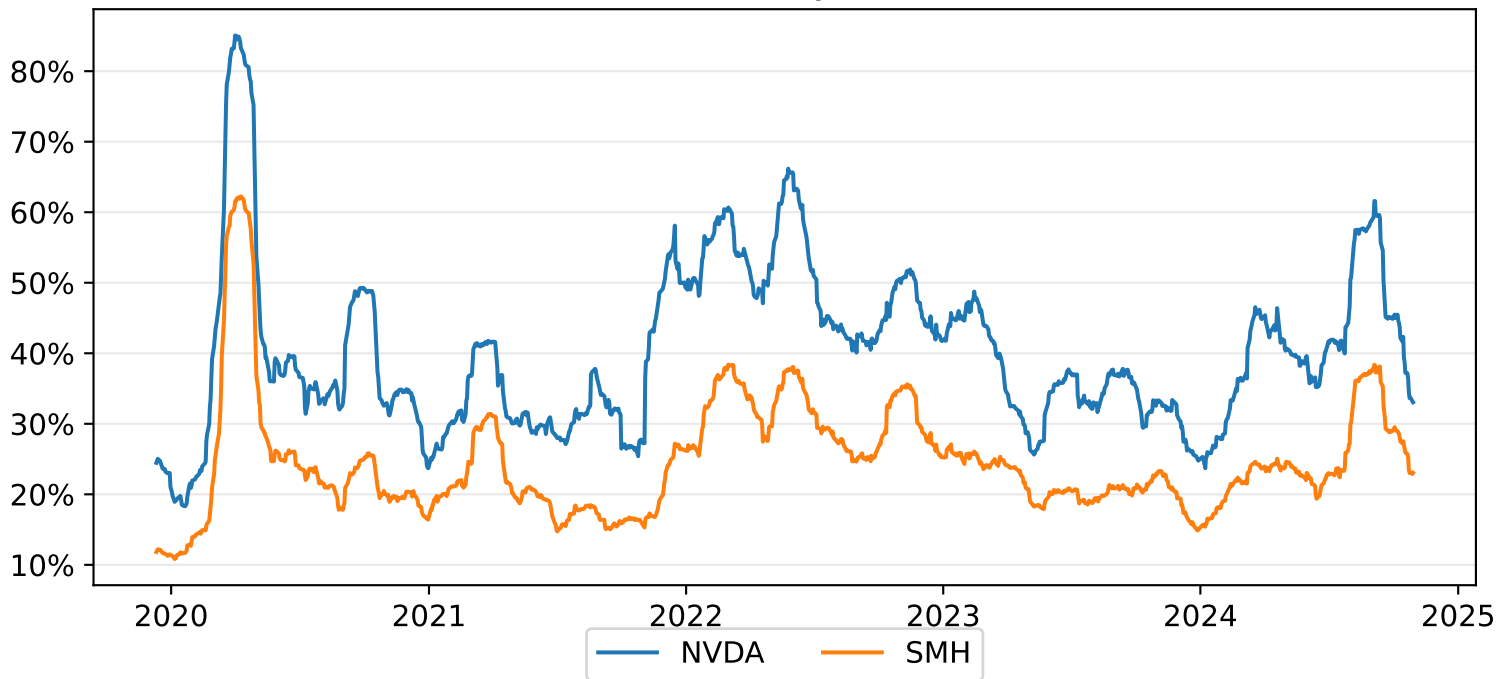
GarmanKlass (NVDA, daily 2019-10-30 to 2024-10-29)



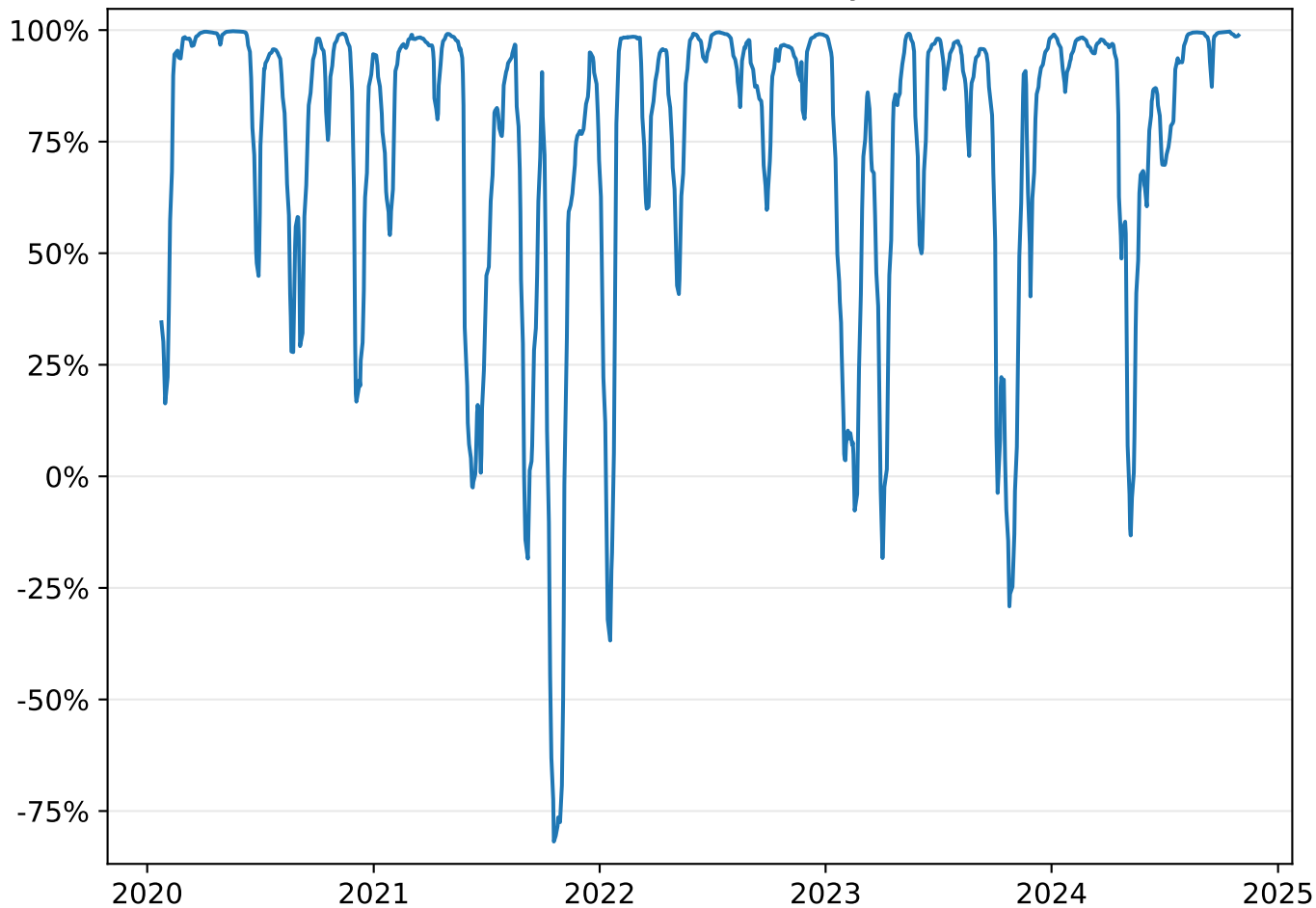
Distribution of GarmanKlass estimator values (NVDA, daily 2019-10-30 to 2024-10-29)



GarmanKlass (NVDA v. SMH, daily 2019-10-30 to 2024-10-29)



GarmanKlass (Correlation of NVDA v. SMH, daily 2019-10-30 to 2024-10-29)



OLS Regression Results

```

=====
Dep. Variable:          y      R-squared (uncentered):          0.985
Model:                  OLS    Adj. R-squared (uncentered):          0.985
Method:                  Least Squares    F-statistic:          8.332e+04
Date:                    Tue, 29 Oct 2024    Prob (F-statistic):          0.00
Time:                    23:06:27    Log-Likelihood:          1926.9
No. Observations:        1229    AIC:          -3852.
Df Residuals:            1228    BIC:          -3847.
Df Model:                 1
Covariance Type:         nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
x1	1.5997	0.006	288.652	0.000	1.589	1.611

```

=====
Omnibus:                55.454    Durbin-Watson:          0.018
Prob(Omnibus):           0.000    Jarque-Bera (JB):        171.638
Skew:                    0.072    Prob(JB):                5.36e-38
Kurtosis:                4.825    Cond. No.                1.00
=====

```

Notes:

- [1] R^2 is computed without centering (uncentered) since the model does not contain a constant.
- [2] Standard Errors assume that the covariance matrix of the errors is correctly specified.