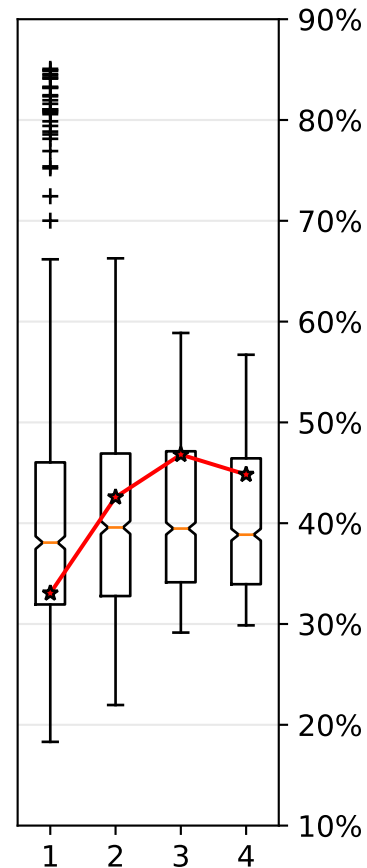
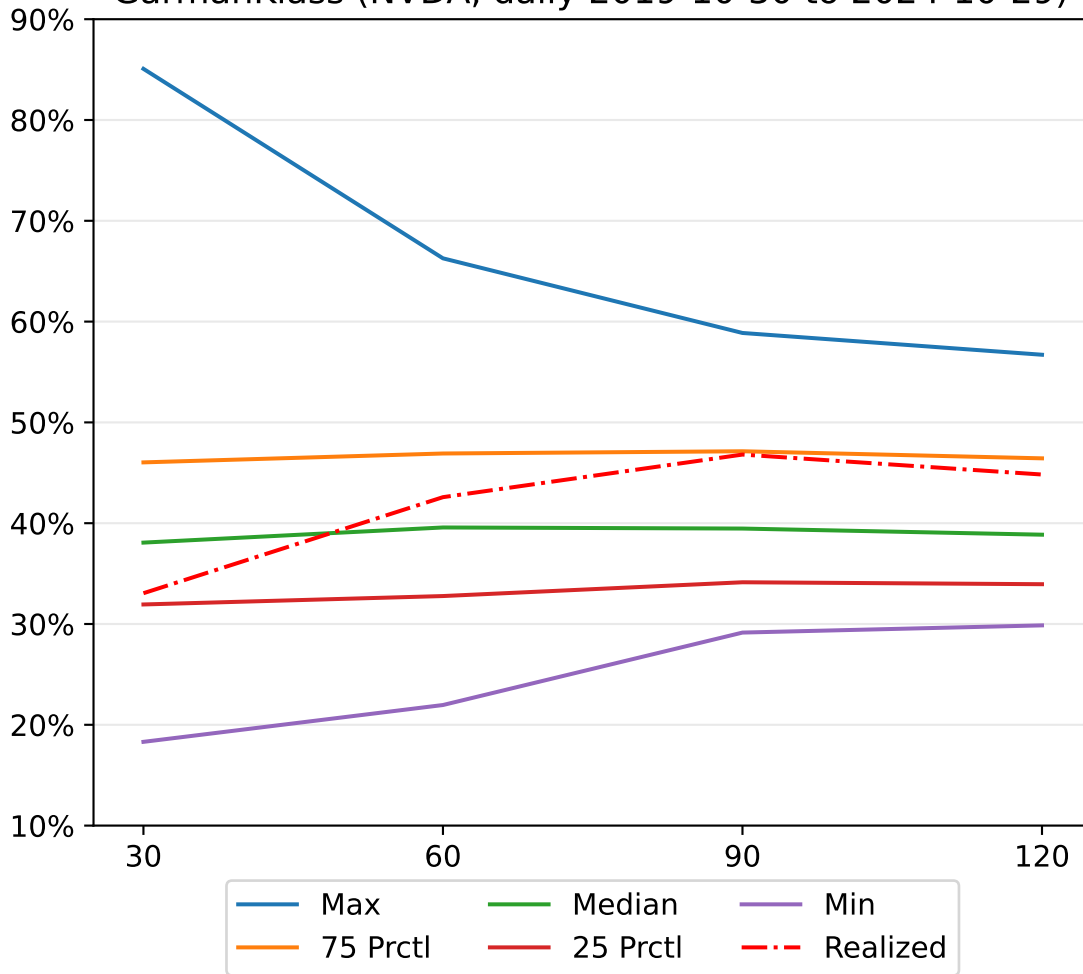
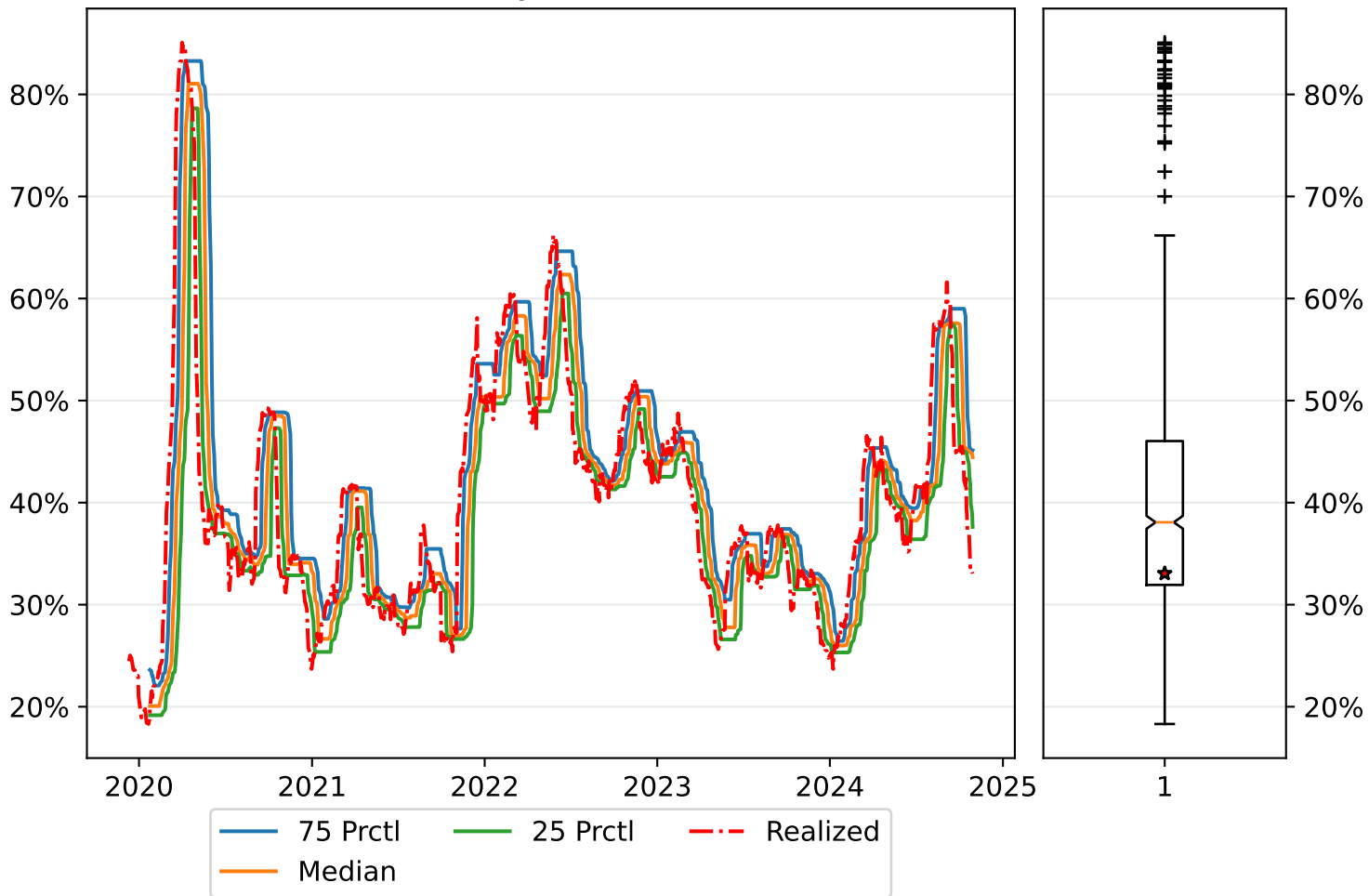


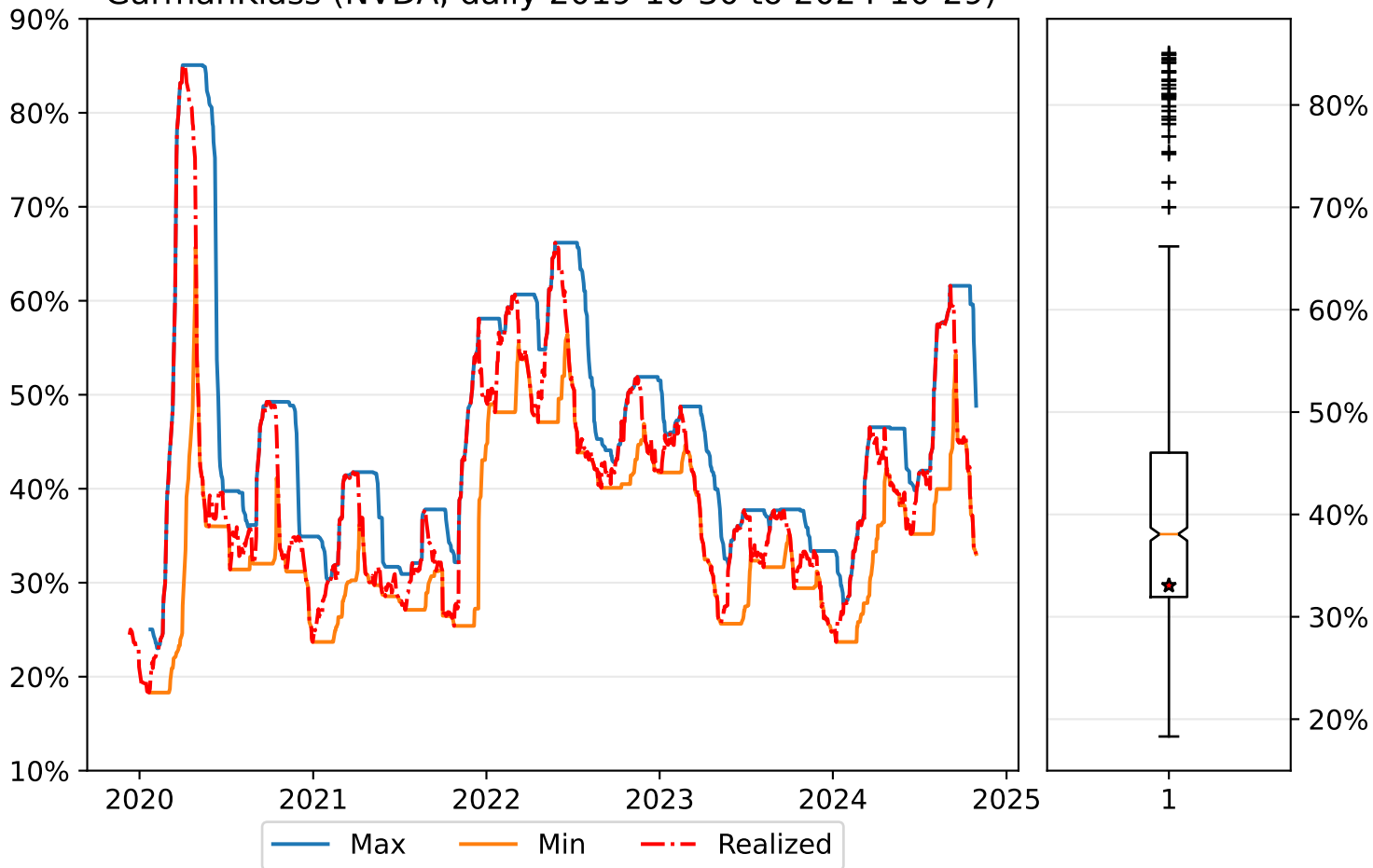
GarmanKlass (NVDA, daily 2019-10-30 to 2024-10-29)



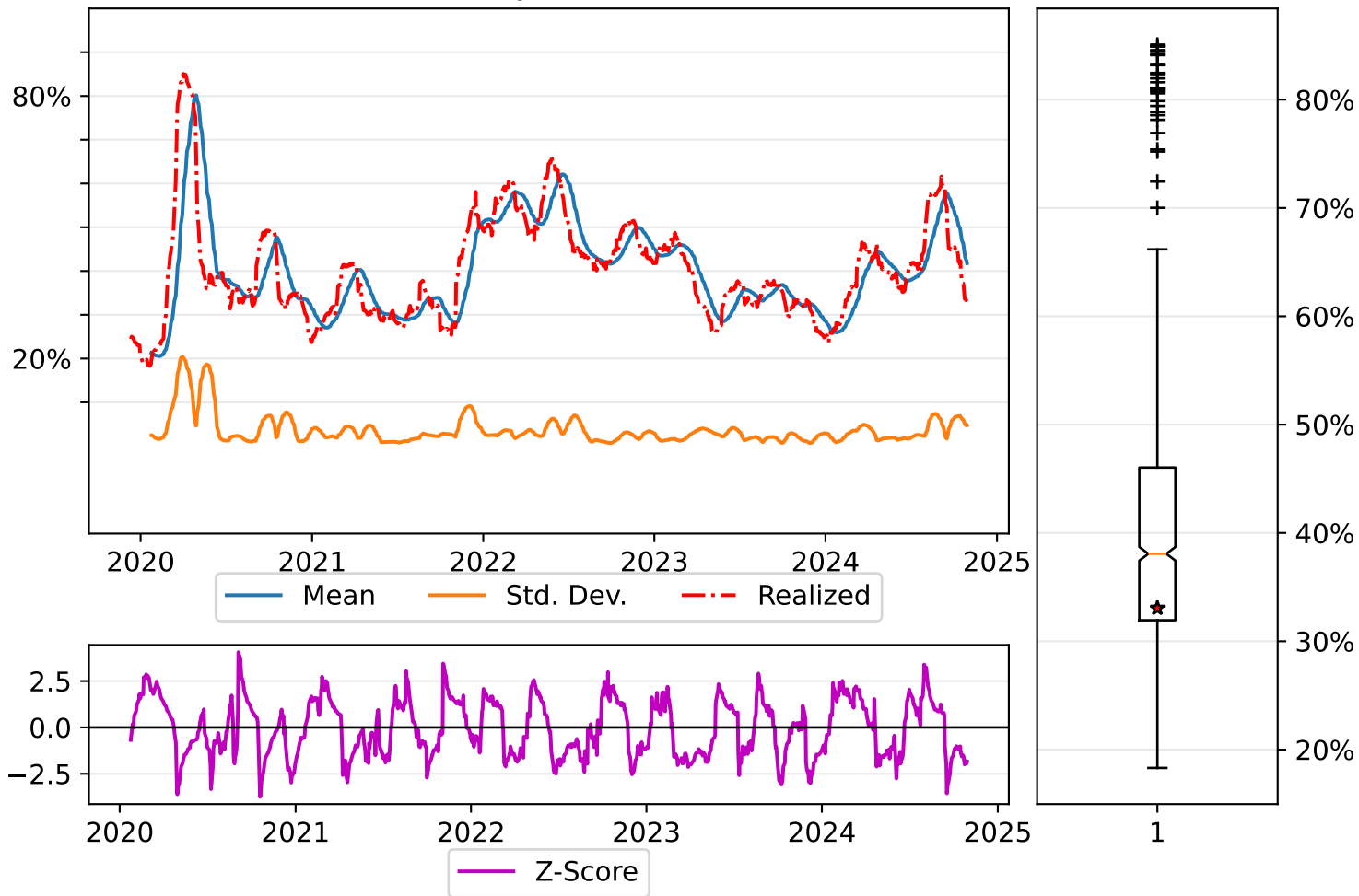
GarmanKlass (NVDA, daily 2019-10-30 to 2024-10-29)



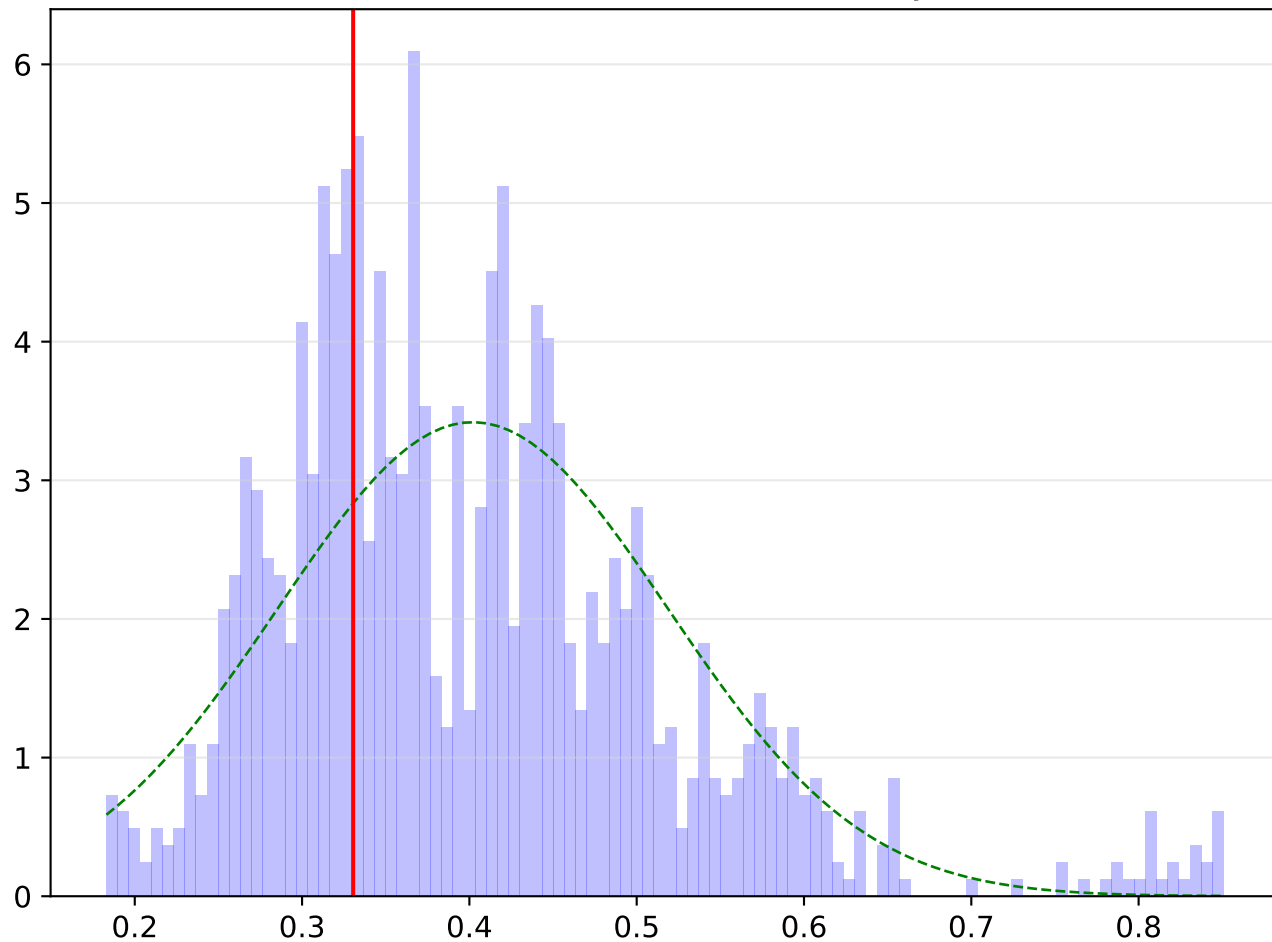
GarmanKlass (NVDA, daily 2019-10-30 to 2024-10-29)



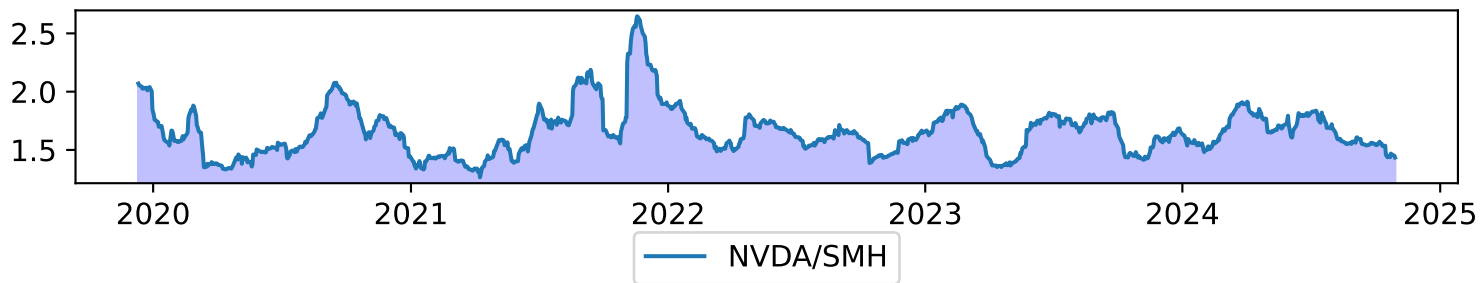
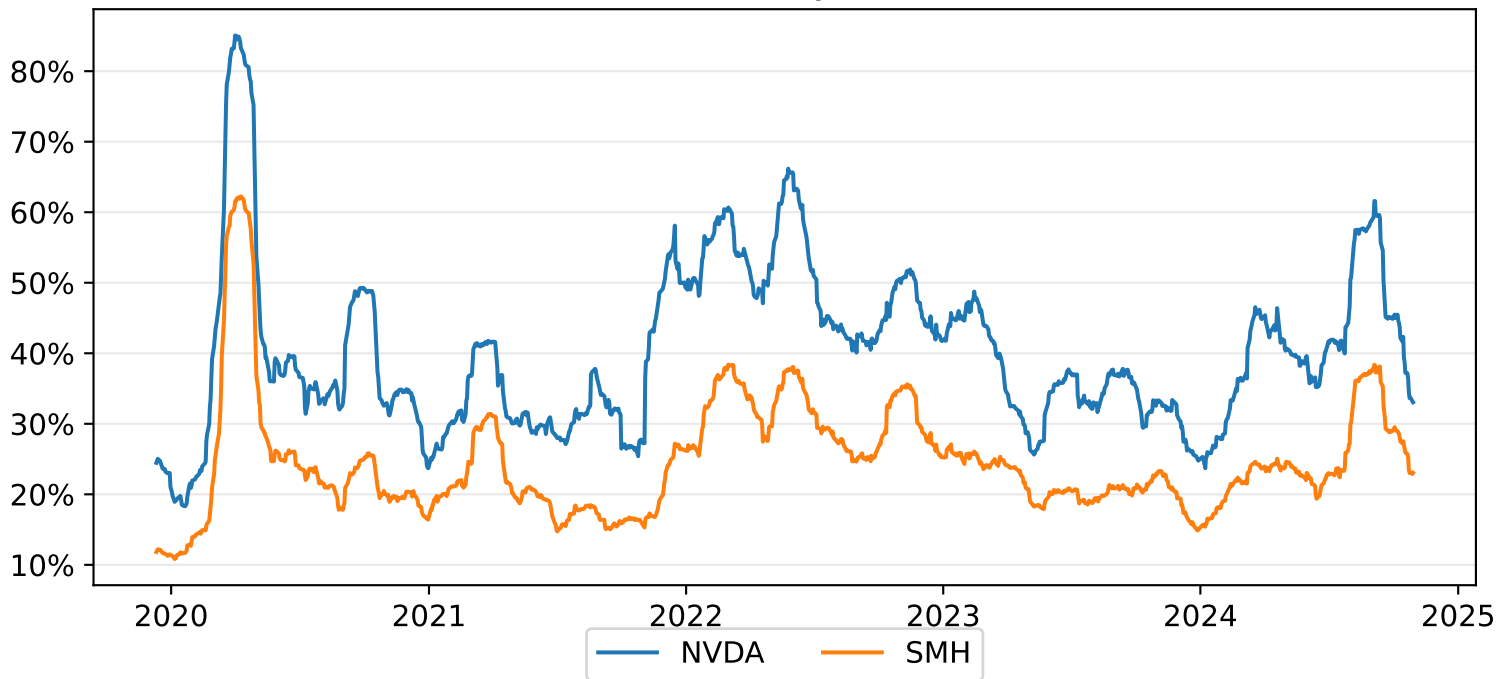
GarmanKlass (NVDA, daily 2019-10-30 to 2024-10-29)



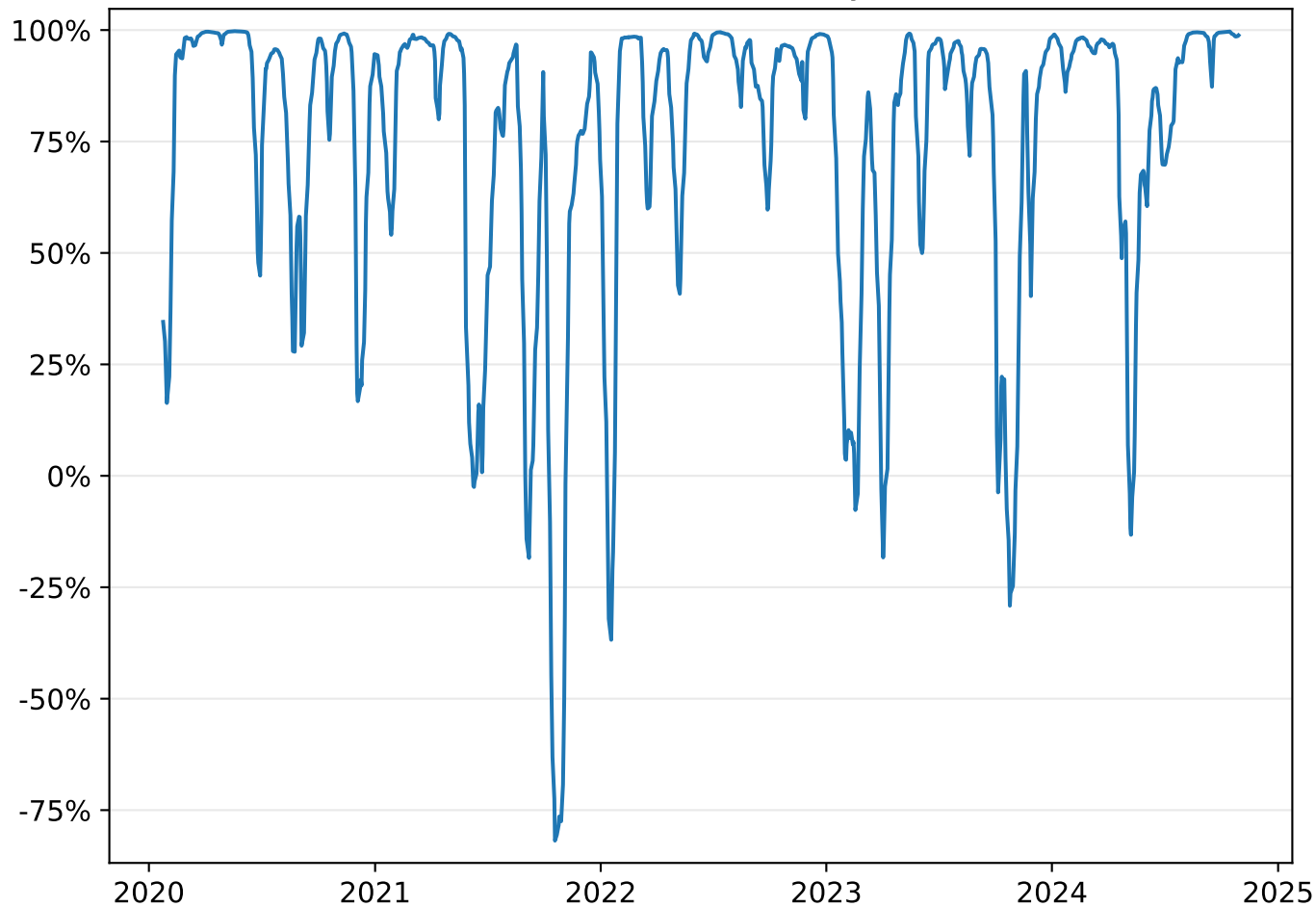
Distribution of GarmanKlass estimator values (NVDA, daily 2019-10-30 to 2024-10-29)



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:	23:53:56	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.