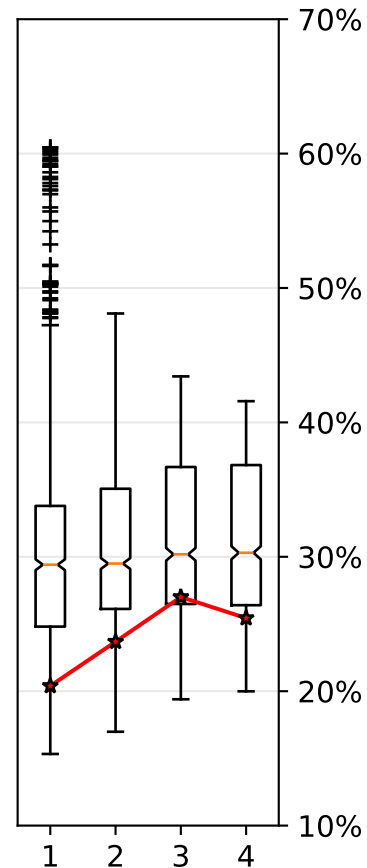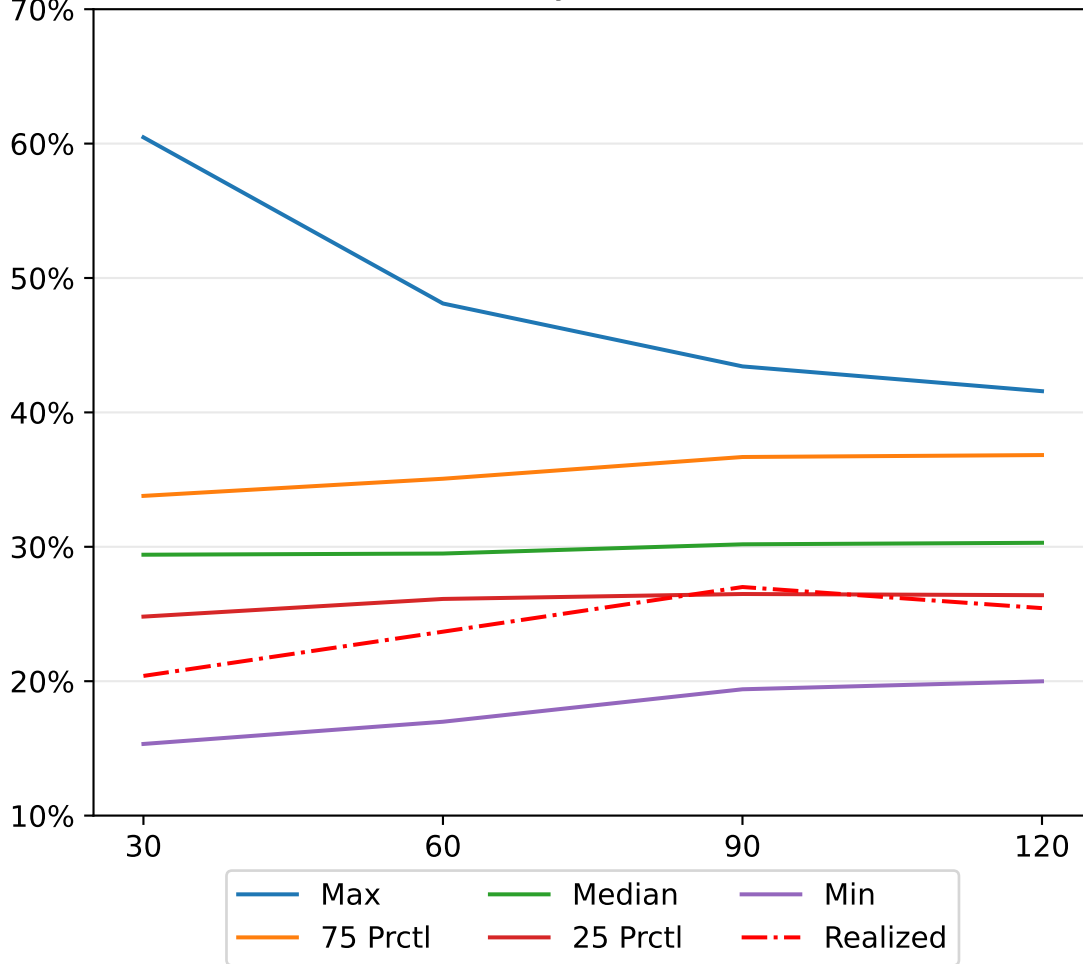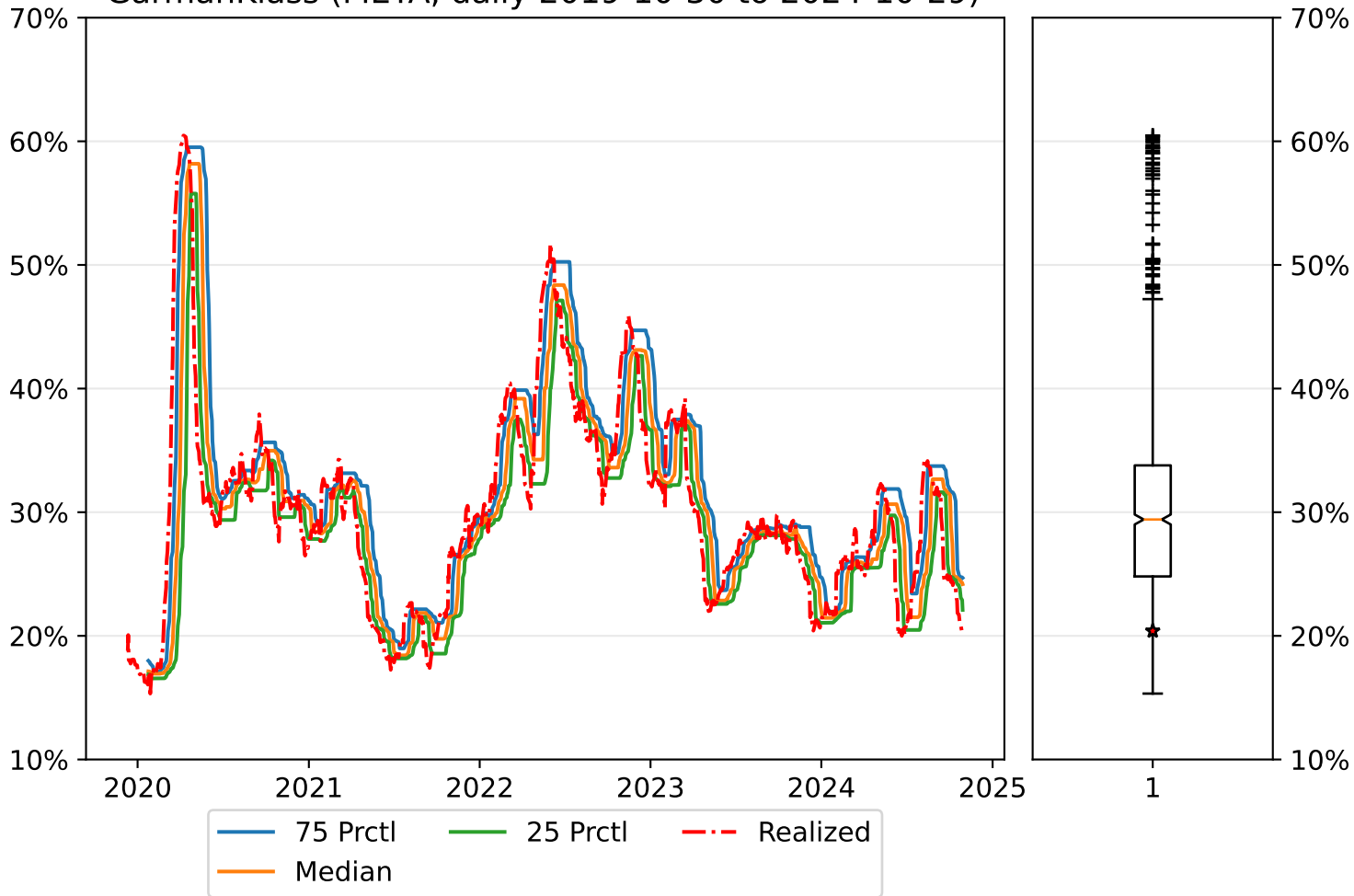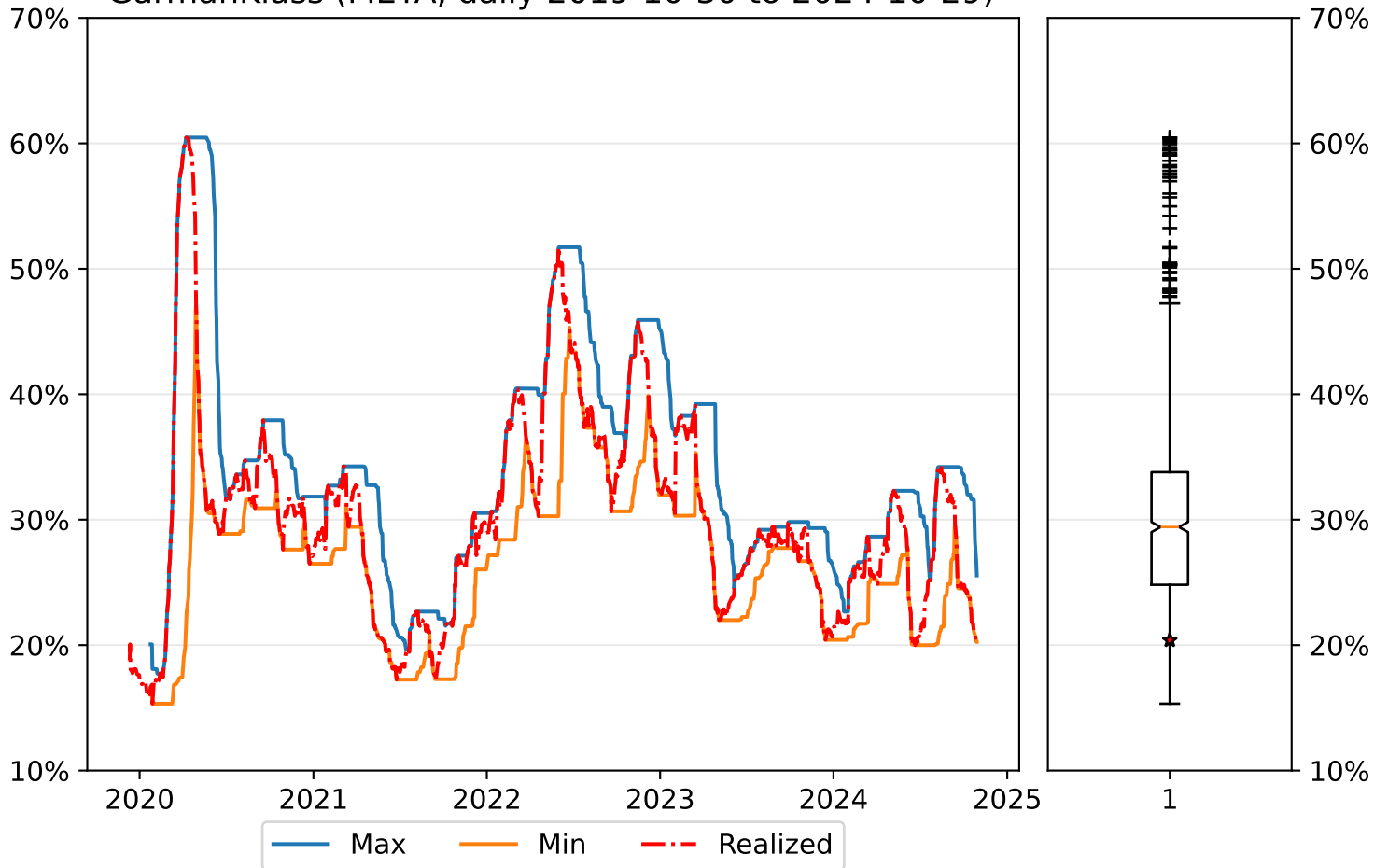GarmanKlass (META, daily 2019-10-30 to 2024-10-29)

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

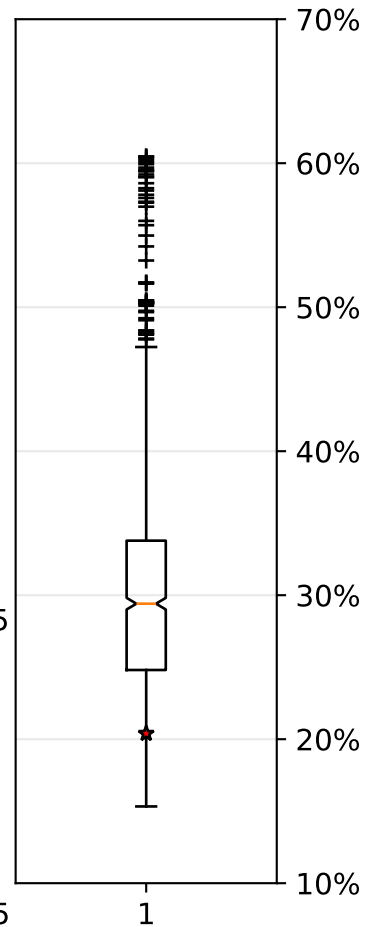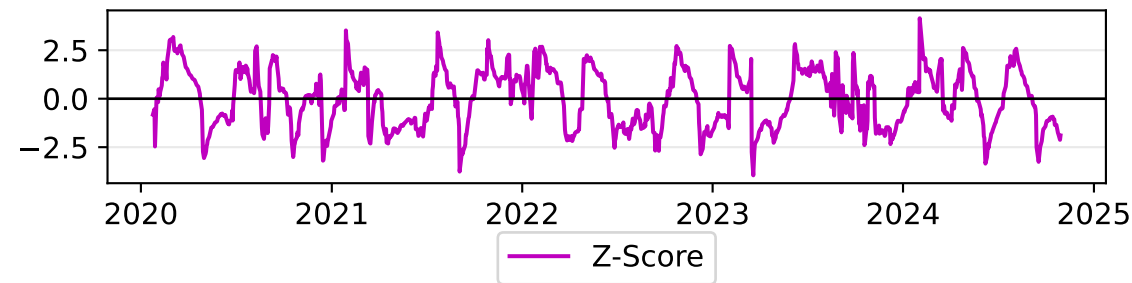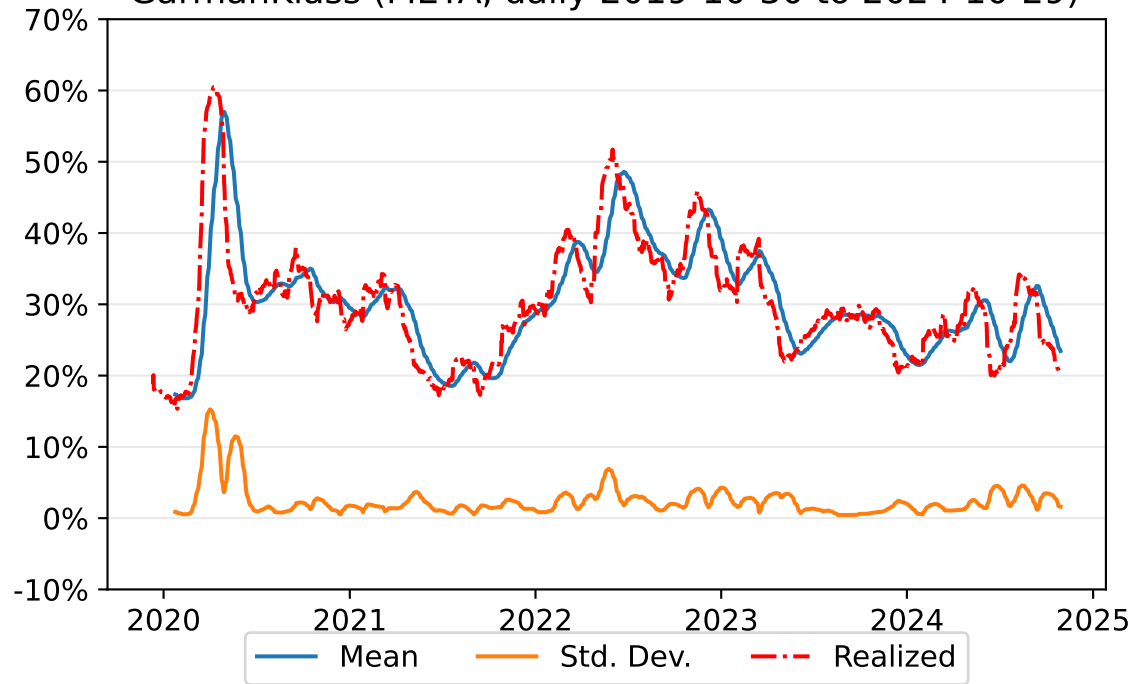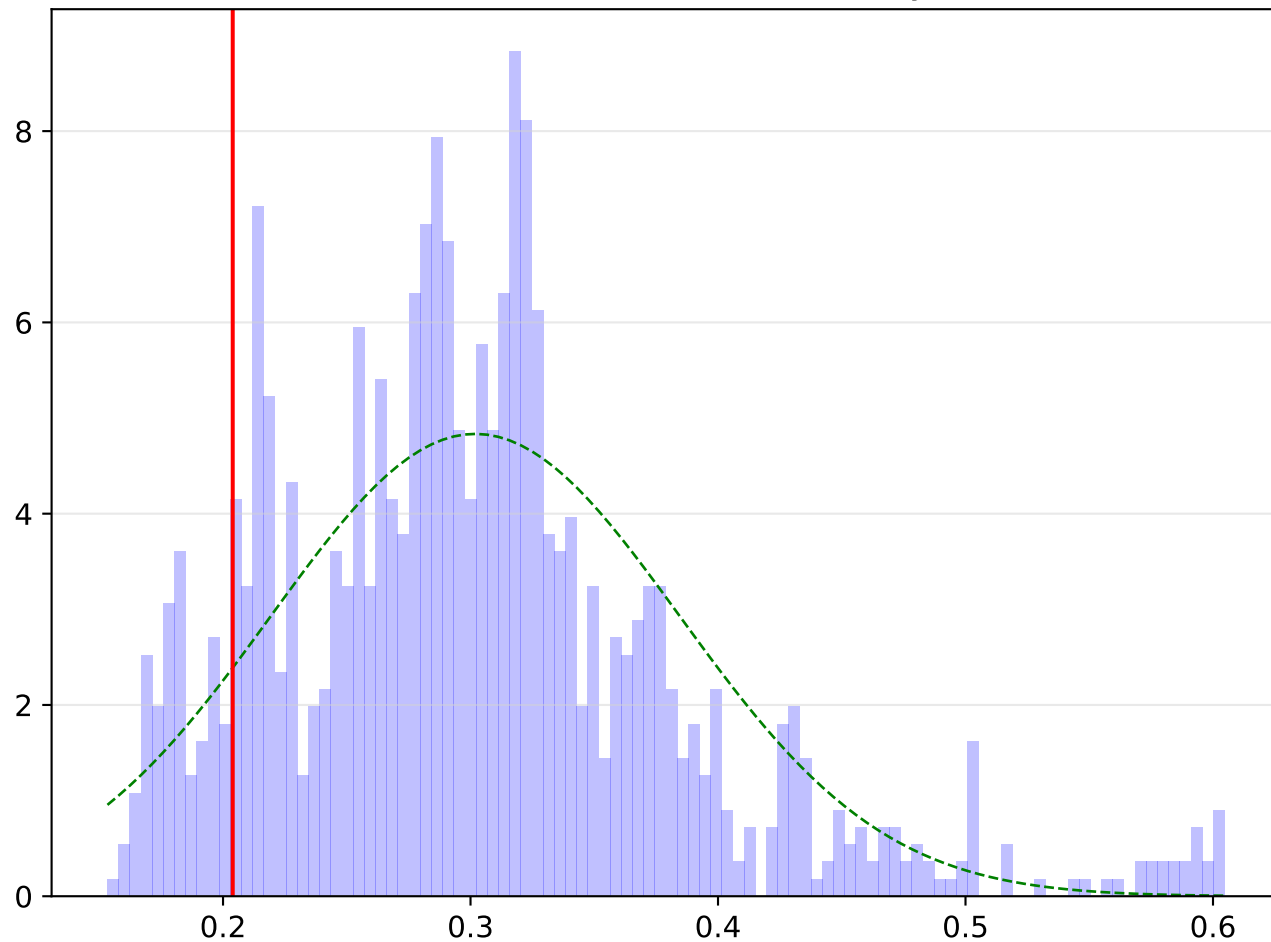Legend: 75 Prctl, Median, 25 Prctl, Realized

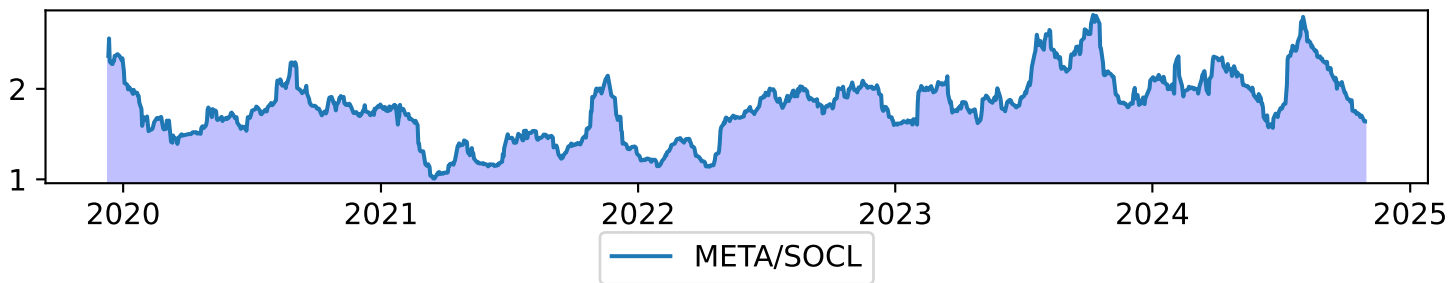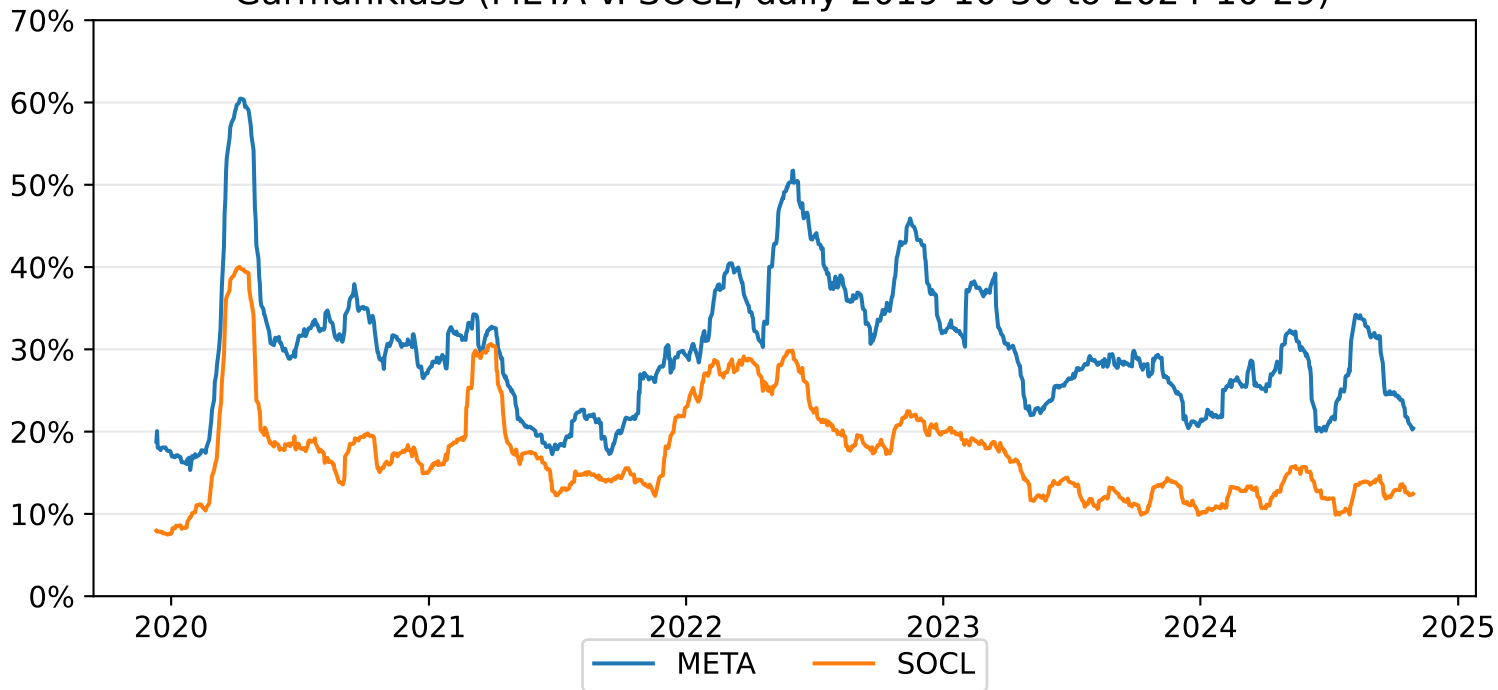GarmanKlass (META, daily 2019-10-30 to 2024-10-29)

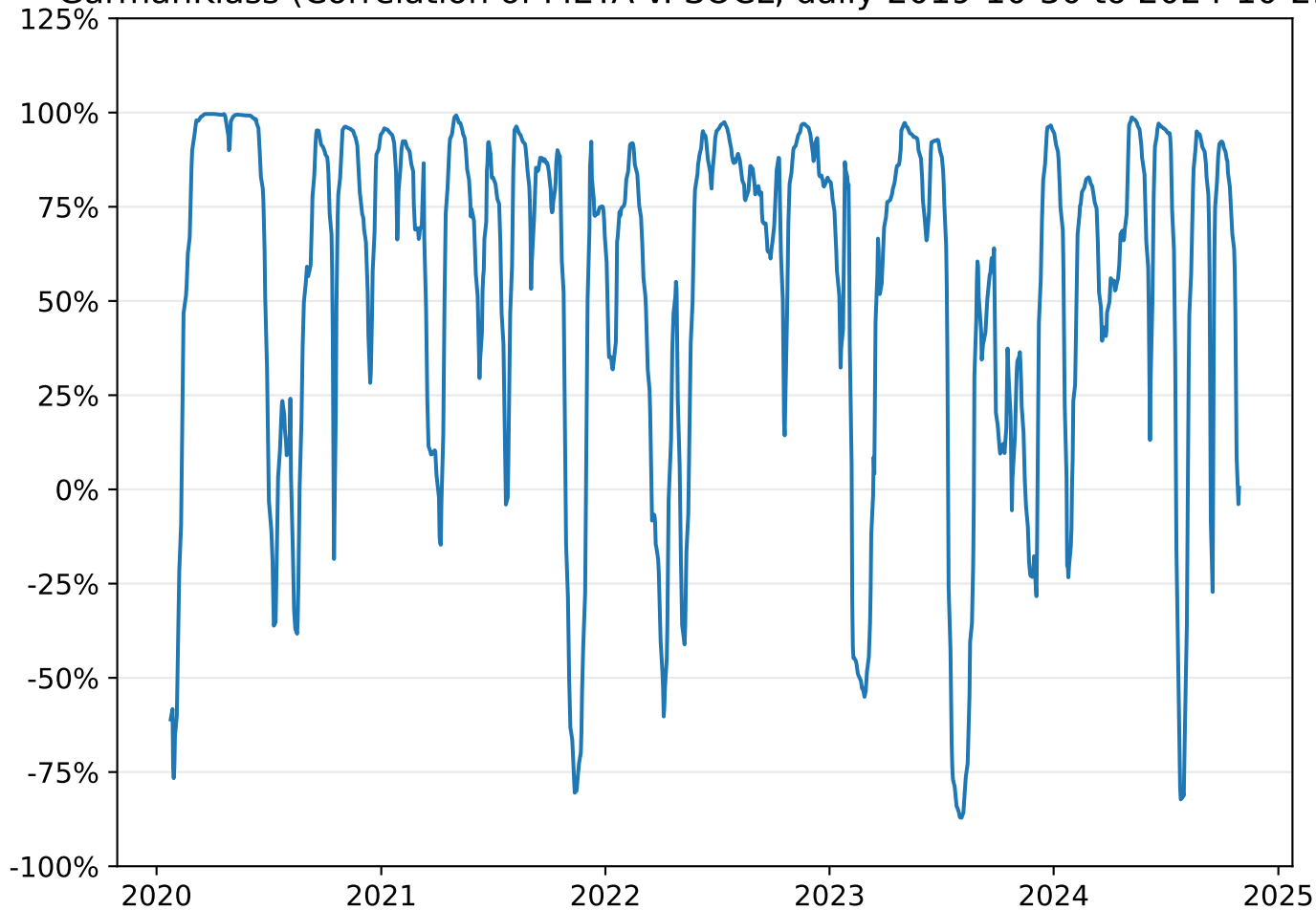GarmanKlass (META, daily 2019-10-30 to 2024-10-29)

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

GarmanKlass (META v. SOCL, daily 2019-10-30 to 2024-10-29)

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

```
                          OLS Regression Results
==============================================================================
Dep. Variable:                      y   R-squared (uncentered):                   0.960
Model:                            OLS   Adj. R-squared (uncentered):              0.960
Method:                 Least Squares   F-statistic:                          2.986e+04
Date:                Tue, 29 Oct 2024   Prob (F-statistic):                        0.00
Time:                        23:56:07   Log-Likelihood:                          1669.4
No. Observations:                1229   AIC:                                     -3337.
Df Residuals:                    1228   BIC:                                     -3332.
Df Model:                           1
Covariance Type:            nonrobust
==============================================================================
                 coef    std err          t      P>|t|      [0.025      0.975]
------------------------------------------------------------------------------
x1             1.6569      0.010    172.794      0.000       1.638       1.676
==============================================================================
Omnibus:                      148.141   Durbin-Watson:                     0.013
Prob(Omnibus):                  0.000   Jarque-Bera (JB):                203.010
Skew:                          -0.935   Prob(JB):                       8.26e-45
Kurtosis:                       3.683   Cond. No.                           1.00
==============================================================================

Notes:
[1] R² 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.
```