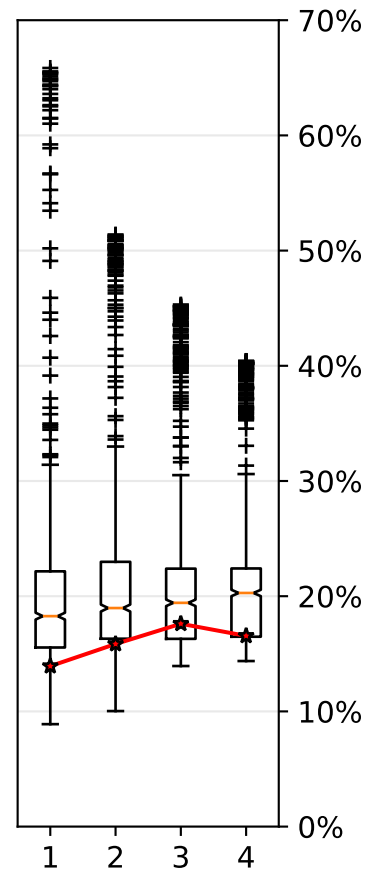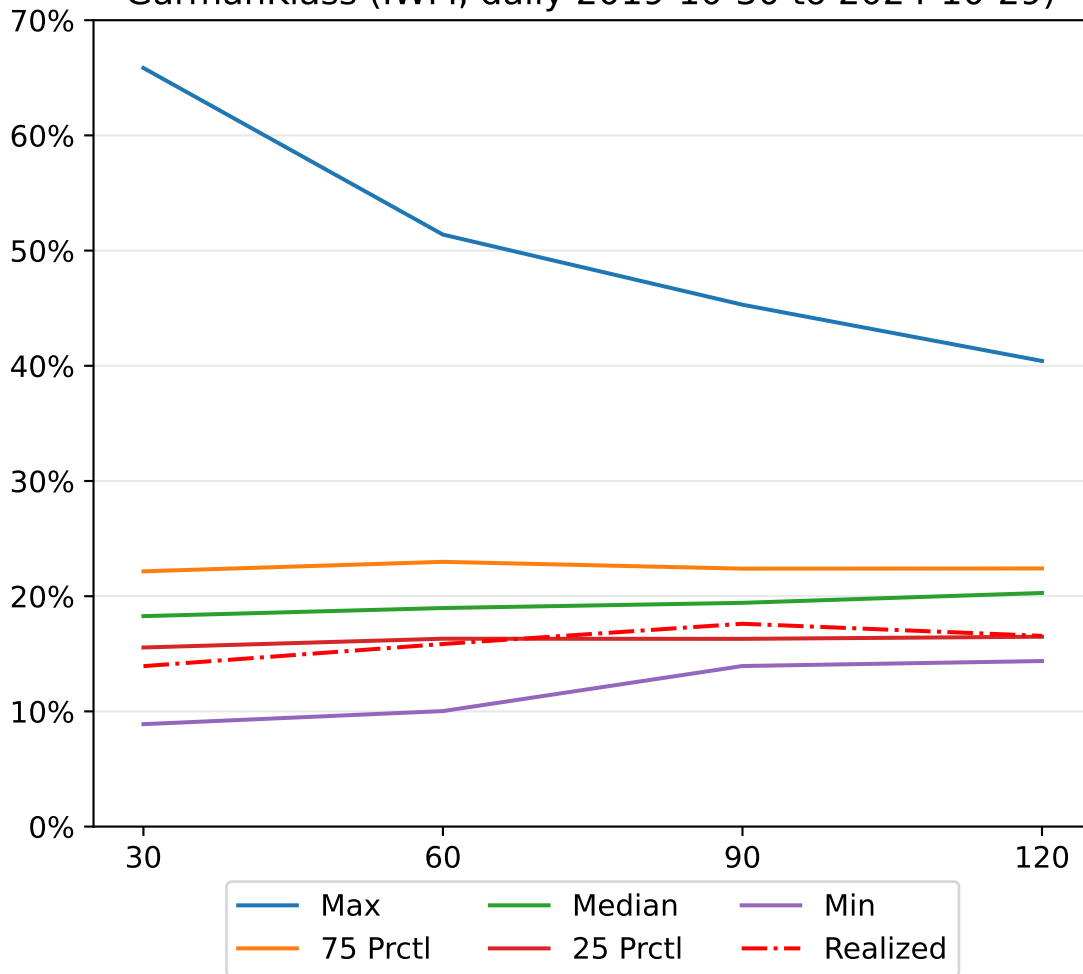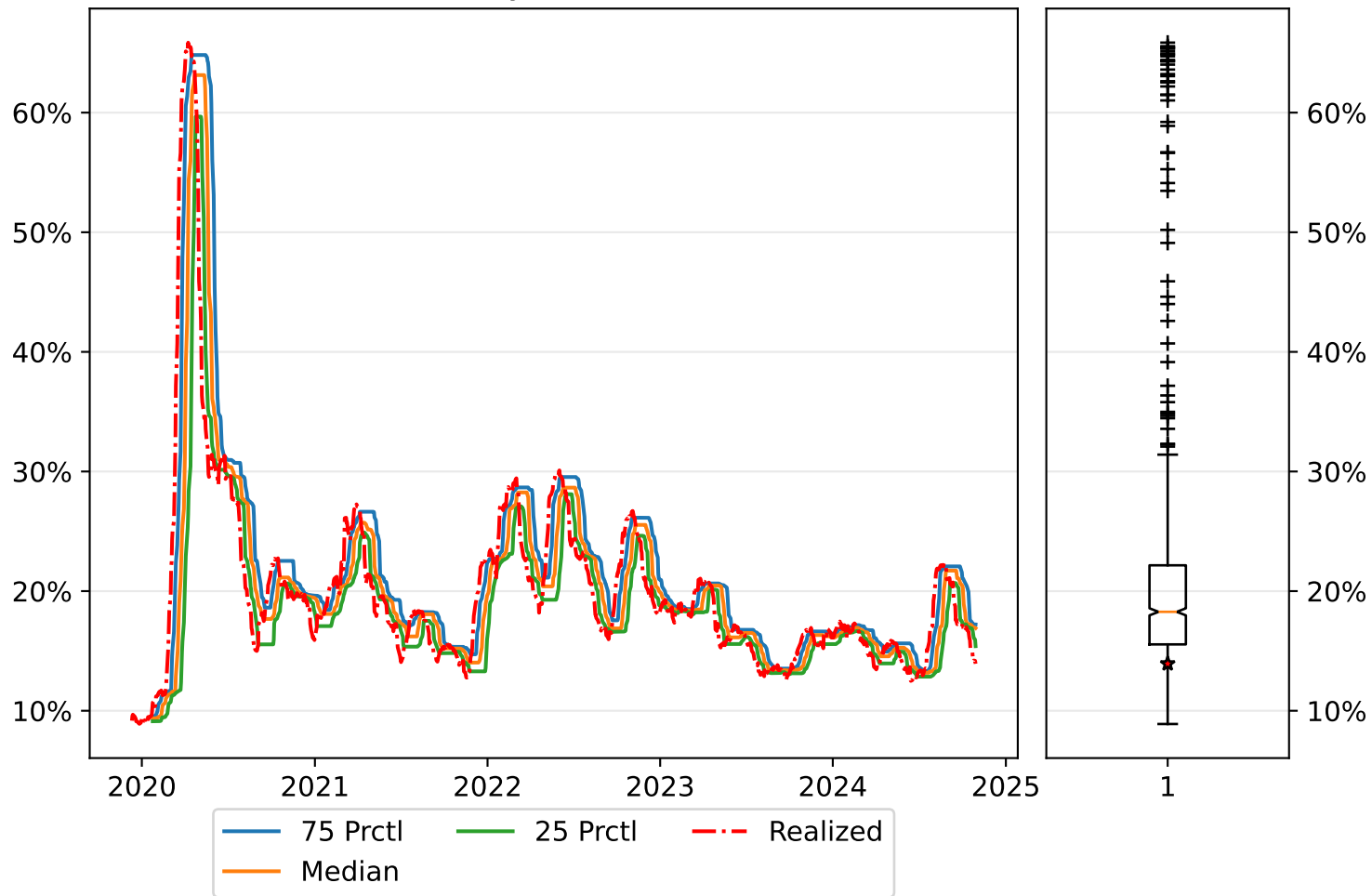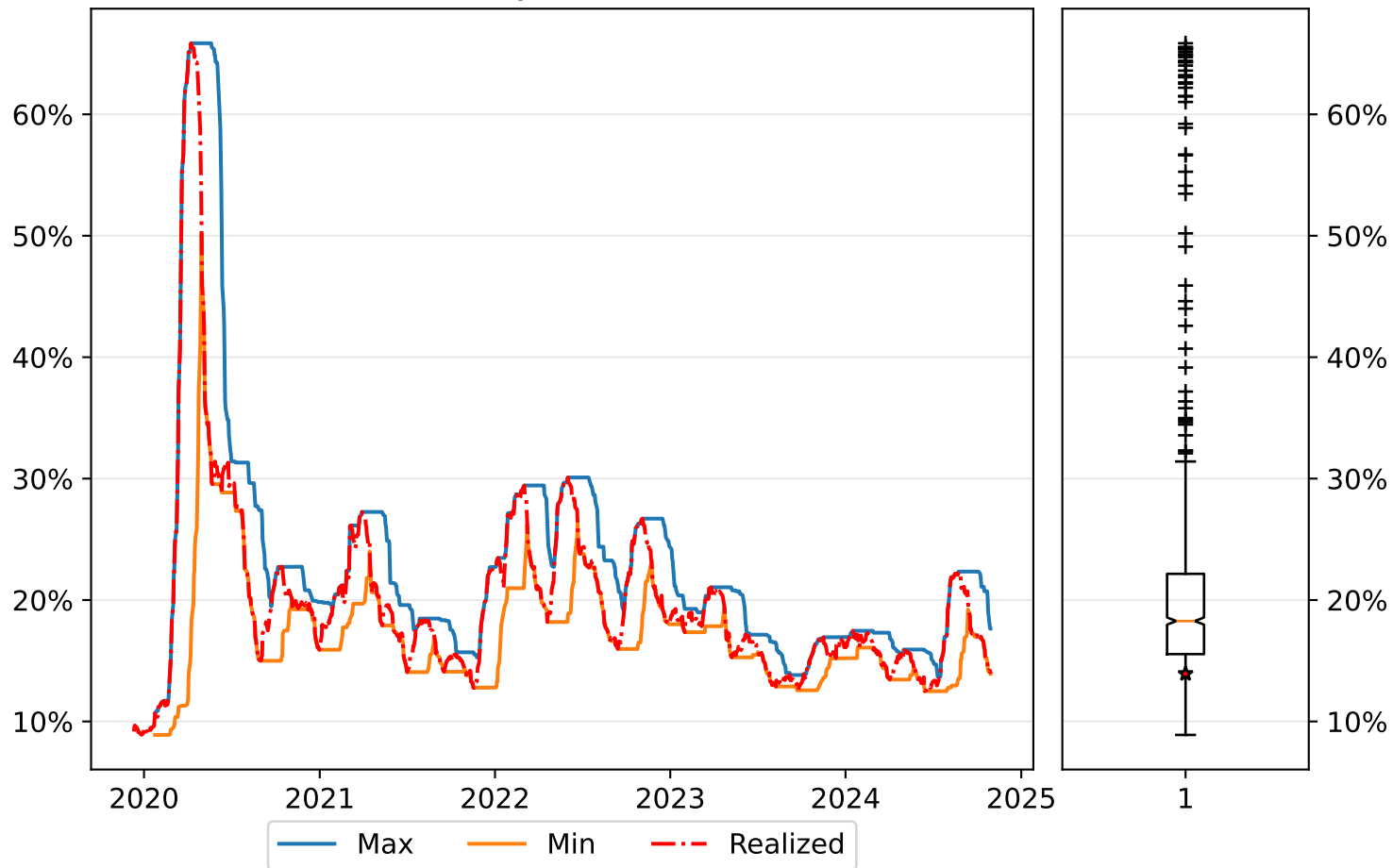GarmanKlass (IWM, daily 2019-10-30 to 2024-10-29)
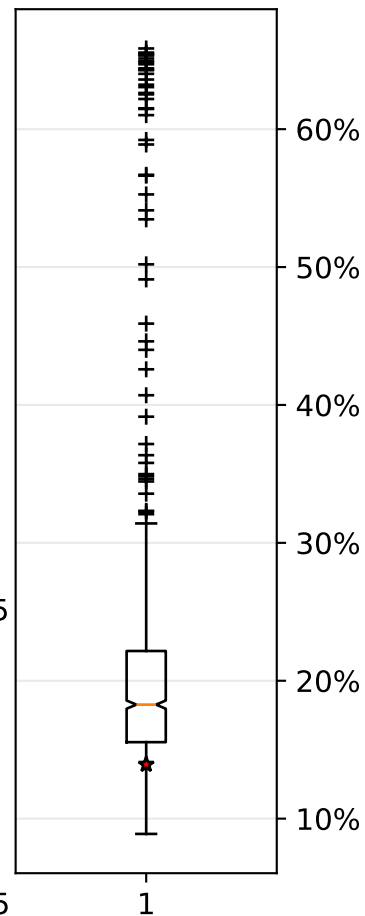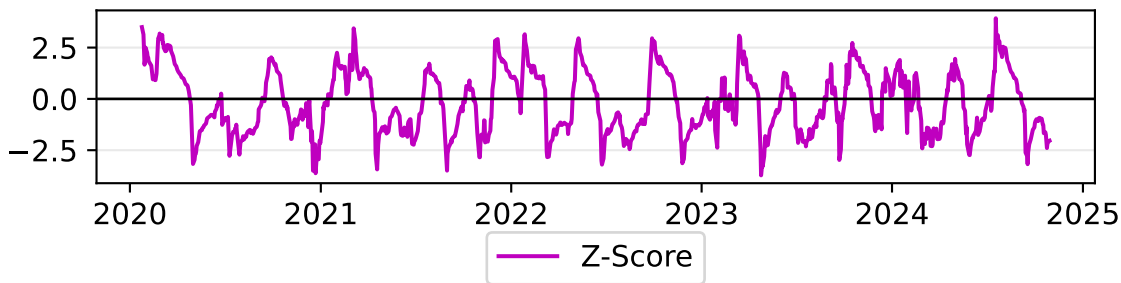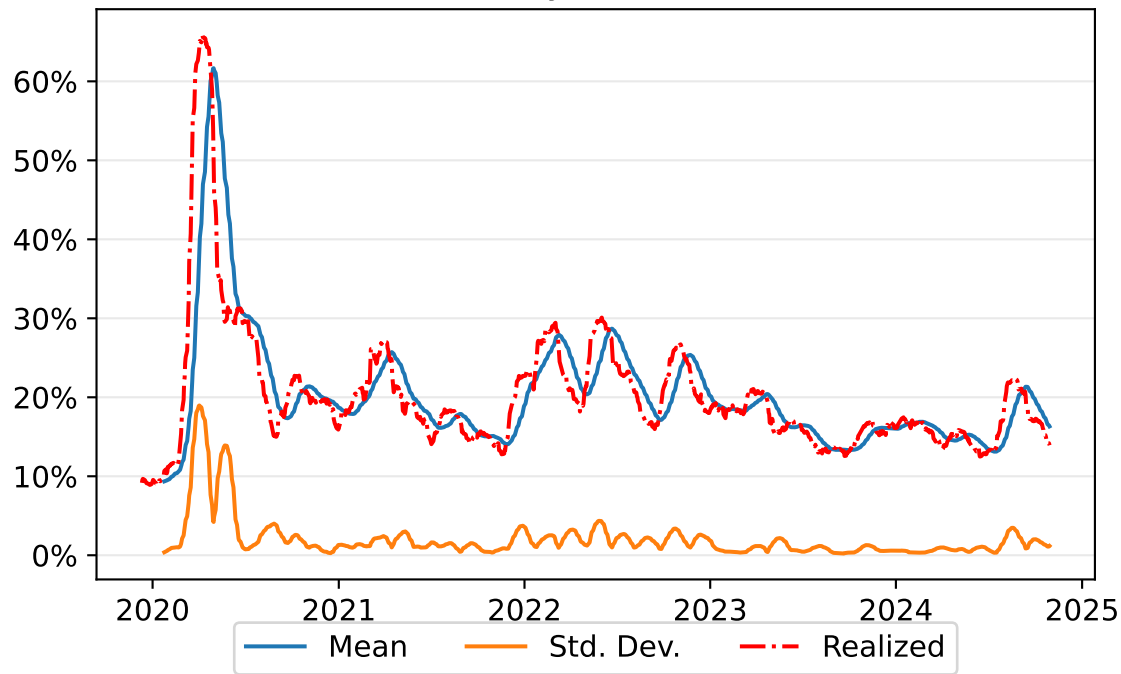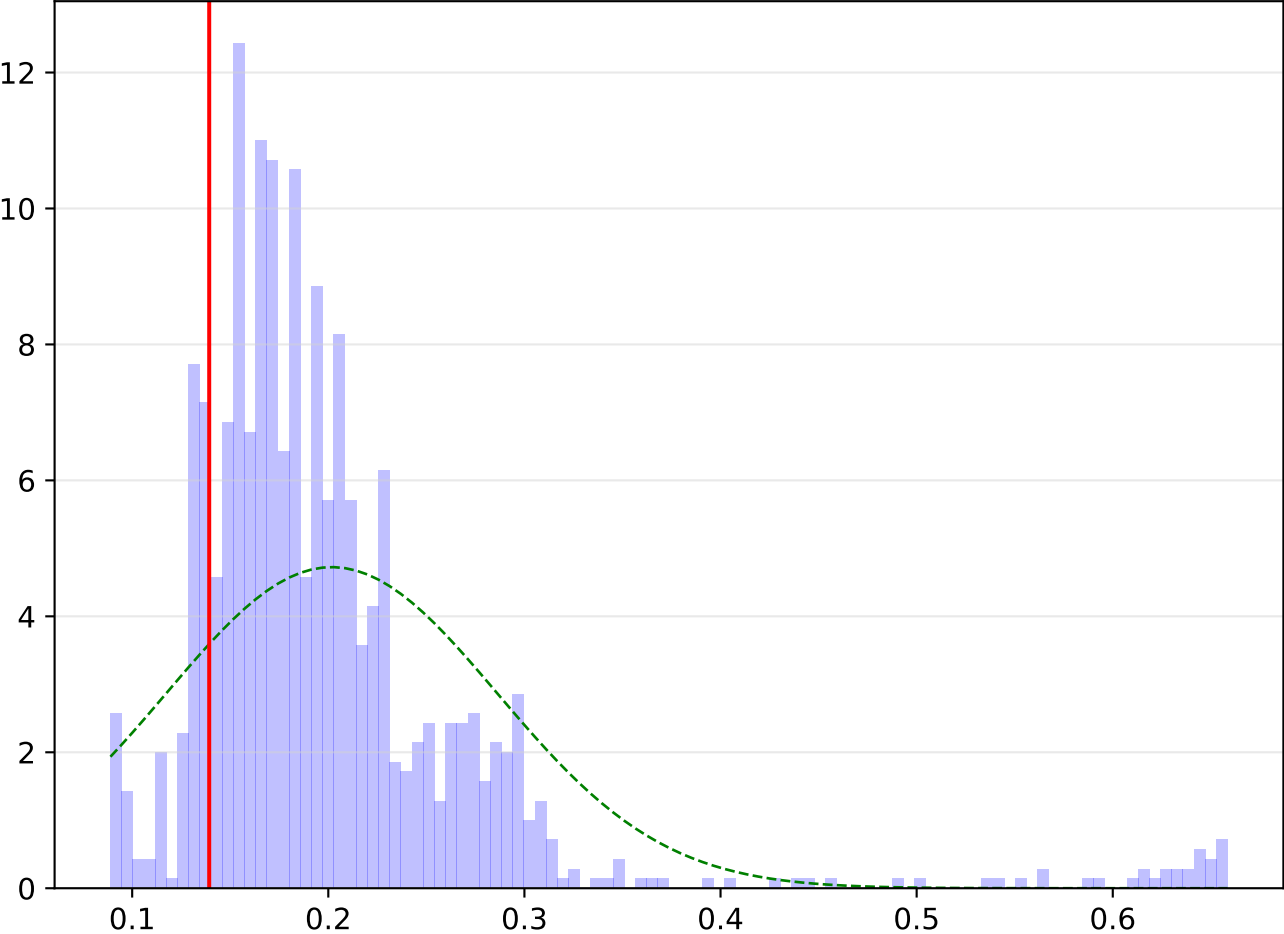
GarmanKlass (IWM, daily 2019-10-30 to 2024-10-29)

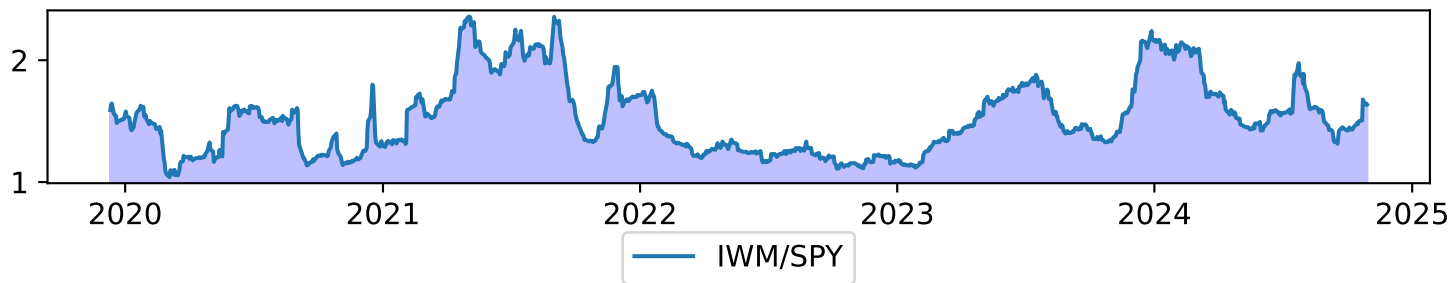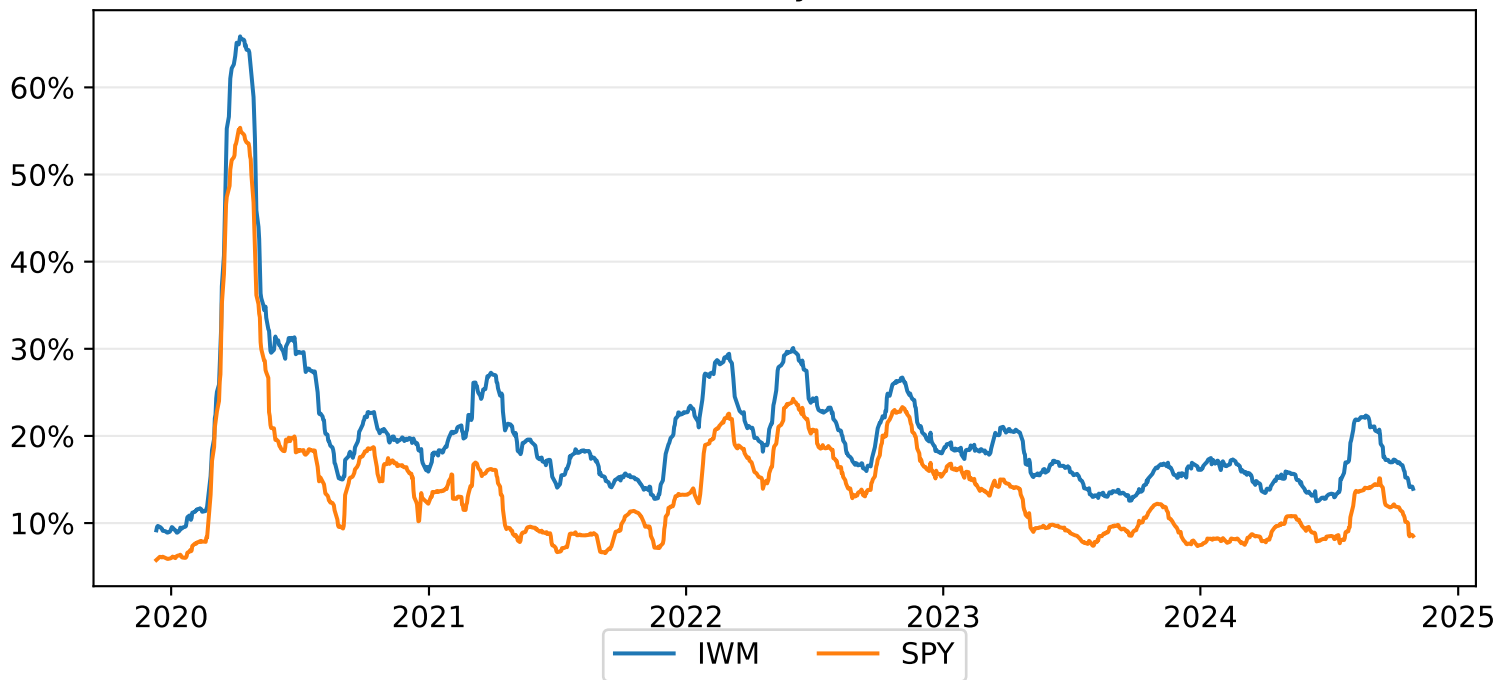GarmanKlass (IWM, daily 2019-10-30 to 2024-10-29)

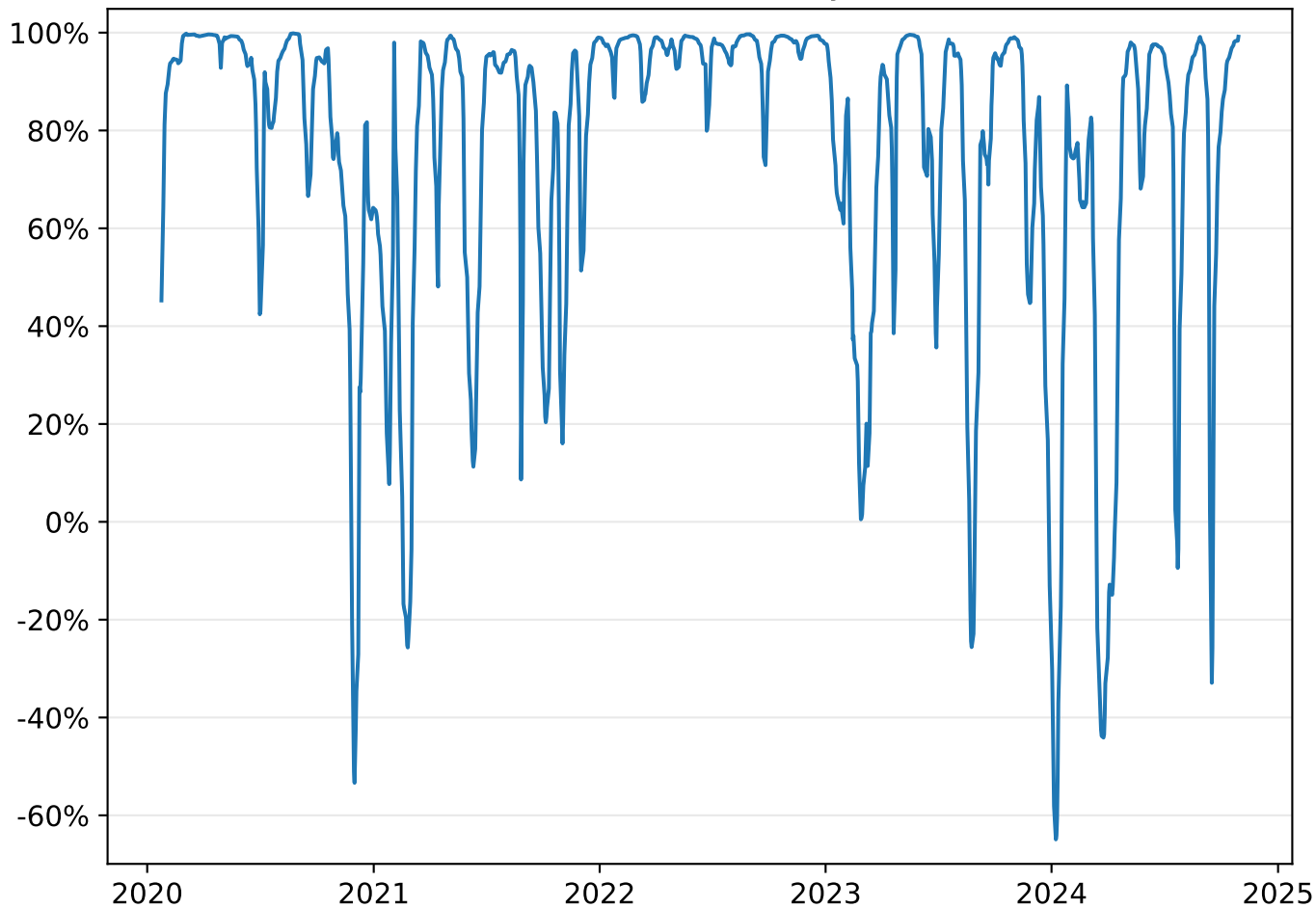GarmanKlass (IWM, daily 2019-10-30 to 2024-10-29)

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

GarmanKlass (IWM v. SPY, daily 2019-10-30 to 2024-10-29)

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

```
                          OLS Regression Results
==============================================================================
Dep. Variable:                      y   R-squared (uncentered):                   0.972
Model:                            OLS   Adj. R-squared (uncentered):              0.972
Method:                 Least Squares   F-statistic:                          4.231e+04
Date:                Tue, 29 Oct 2024   Prob (F-statistic):                        0.00
Time:                        23:06:33   Log-Likelihood:                          2316.9
No. Observations:                1229   AIC:                                     -4632.
Df Residuals:                    1228   BIC:                                     -4627.
Df Model:                           1
Covariance Type:            nonrobust
==============================================================================
                 coef    std err          t      P>|t|      [0.025      0.975]
------------------------------------------------------------------------------
x1             1.3387      0.007    205.697      0.000       1.326       1.351
==============================================================================
Omnibus:                       26.565   Durbin-Watson:                   0.014
Prob(Omnibus):                  0.000   Jarque-Bera (JB):               27.945
Skew:                          -0.369   Prob(JB):                     8.55e-07
Kurtosis:                       2.990   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.
```