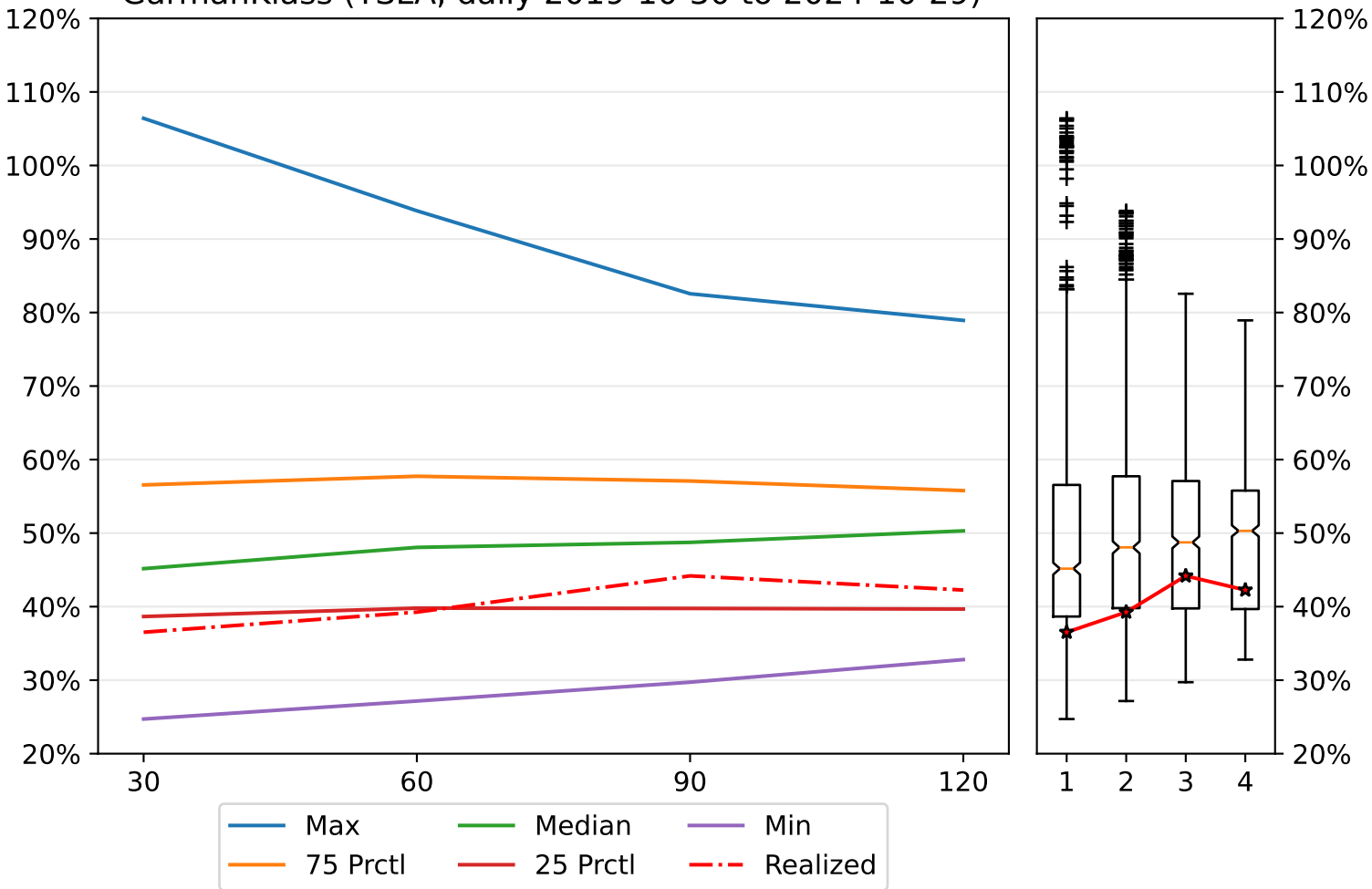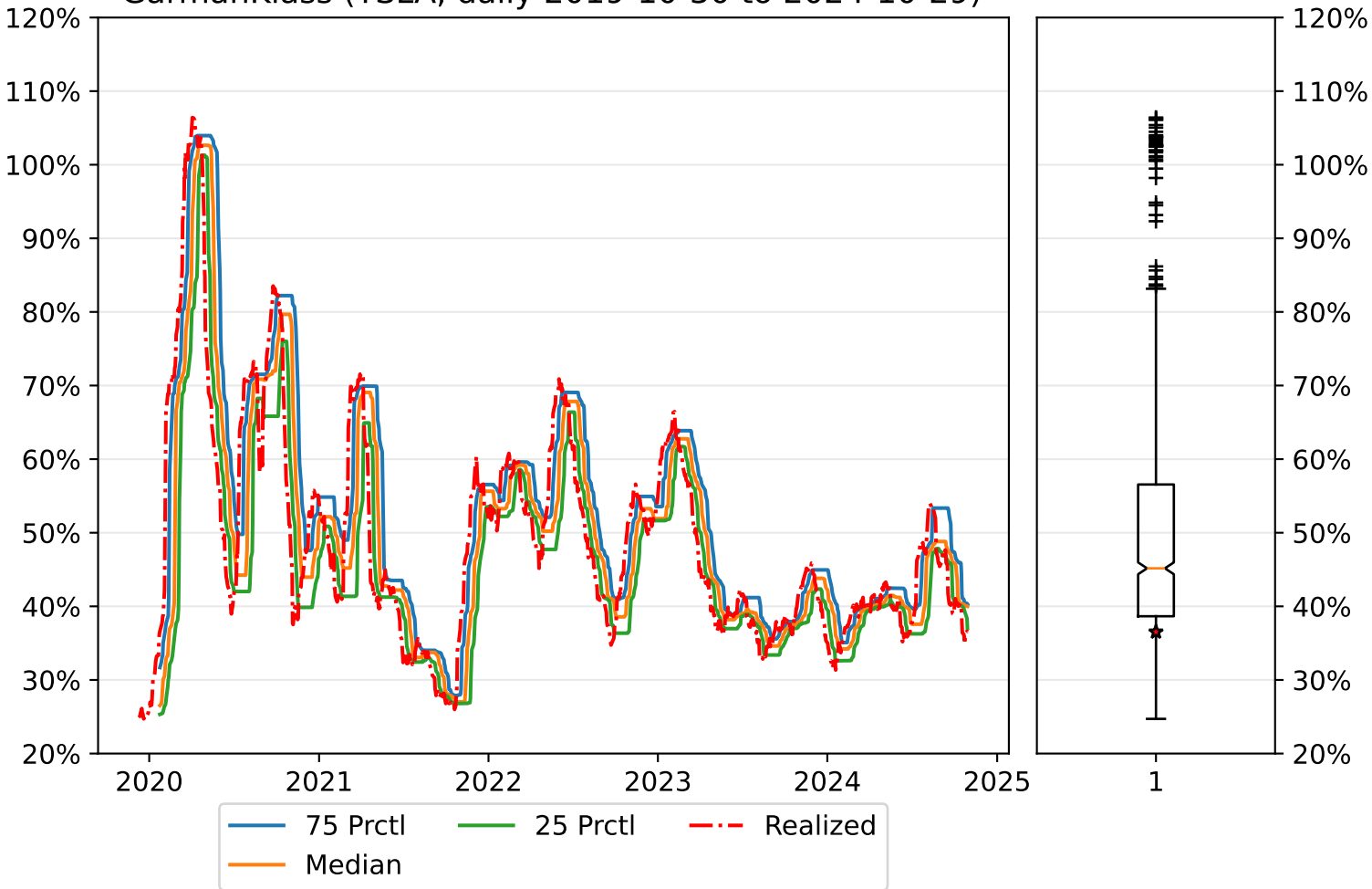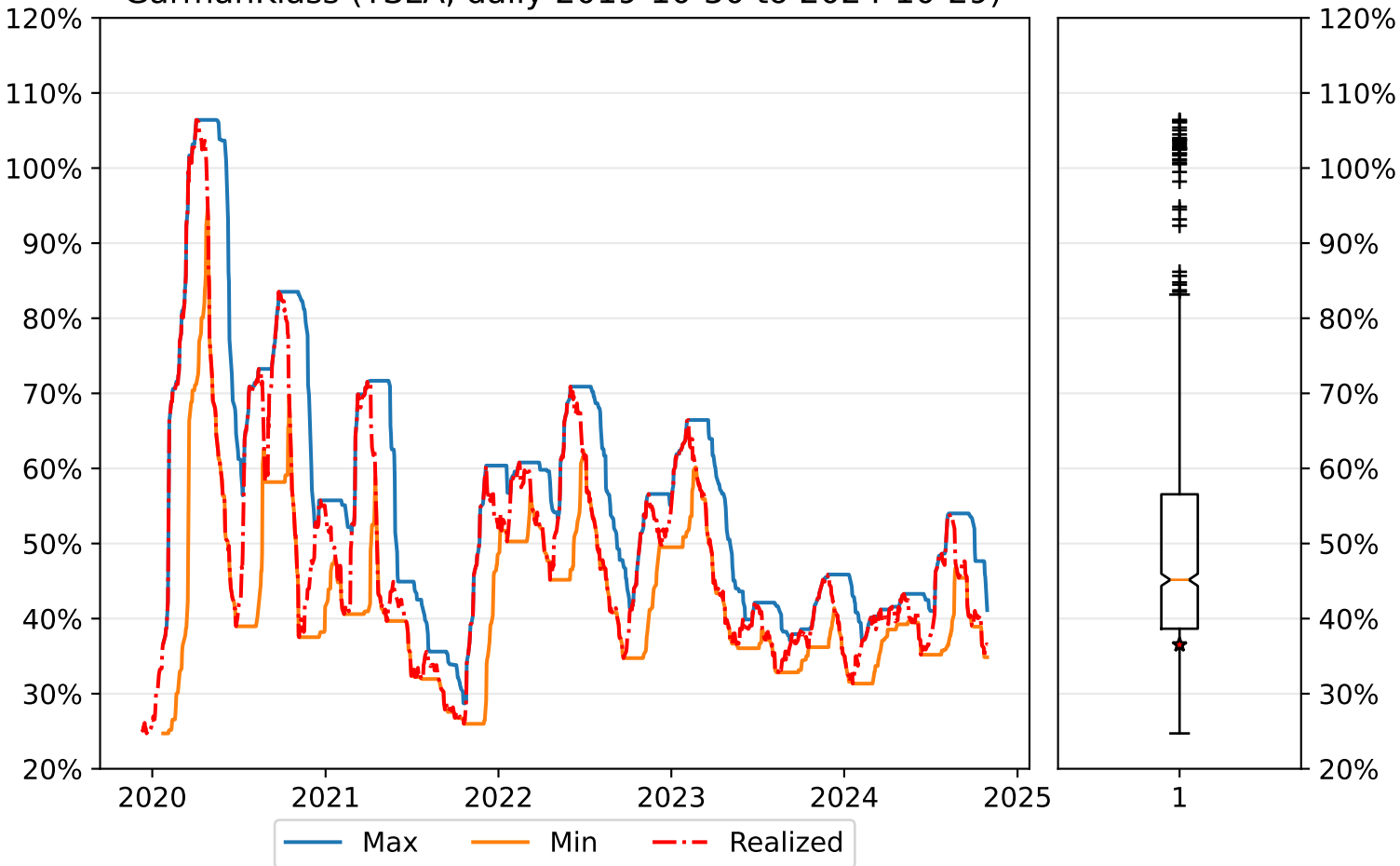GarmanKlass (TSLA, daily 2019-10-30 to 2024-10-29)
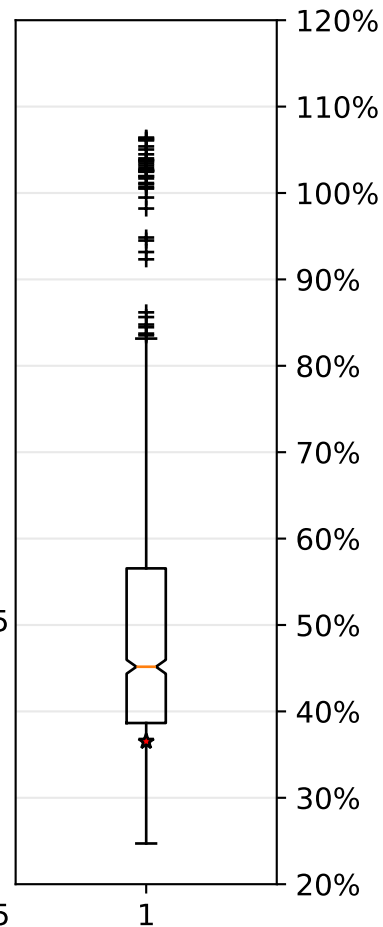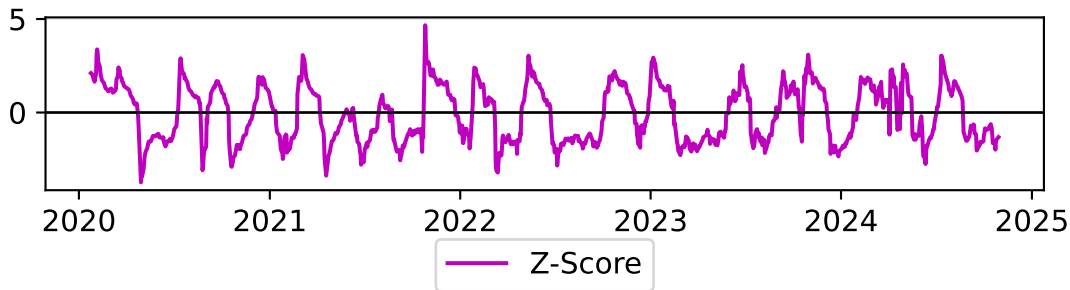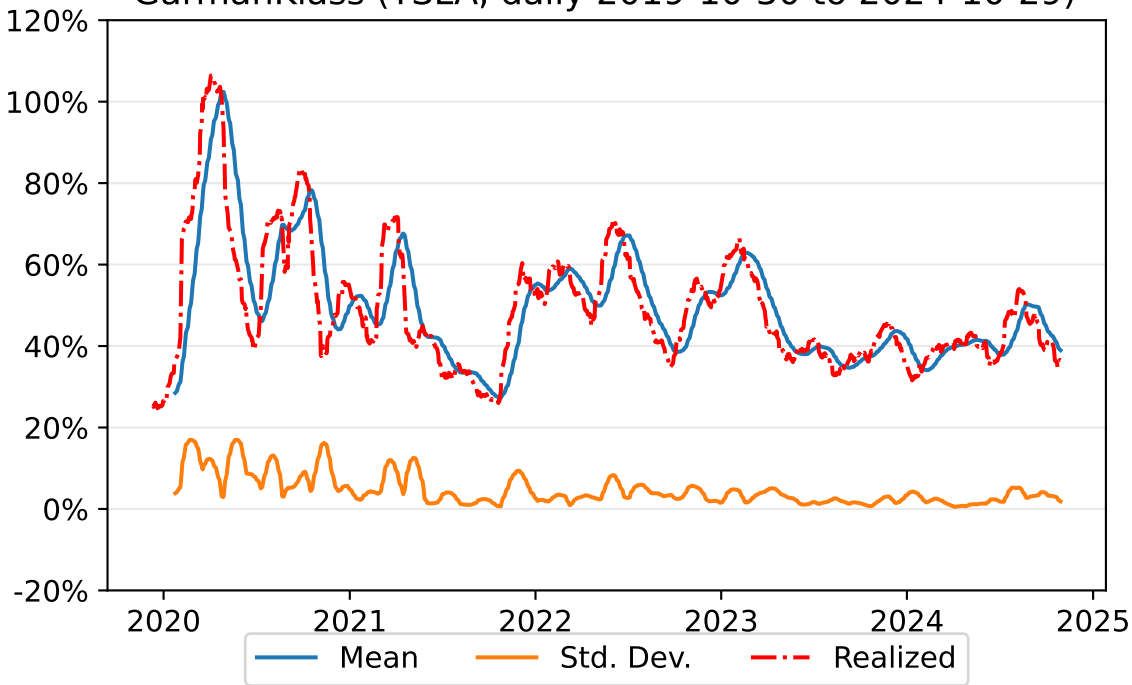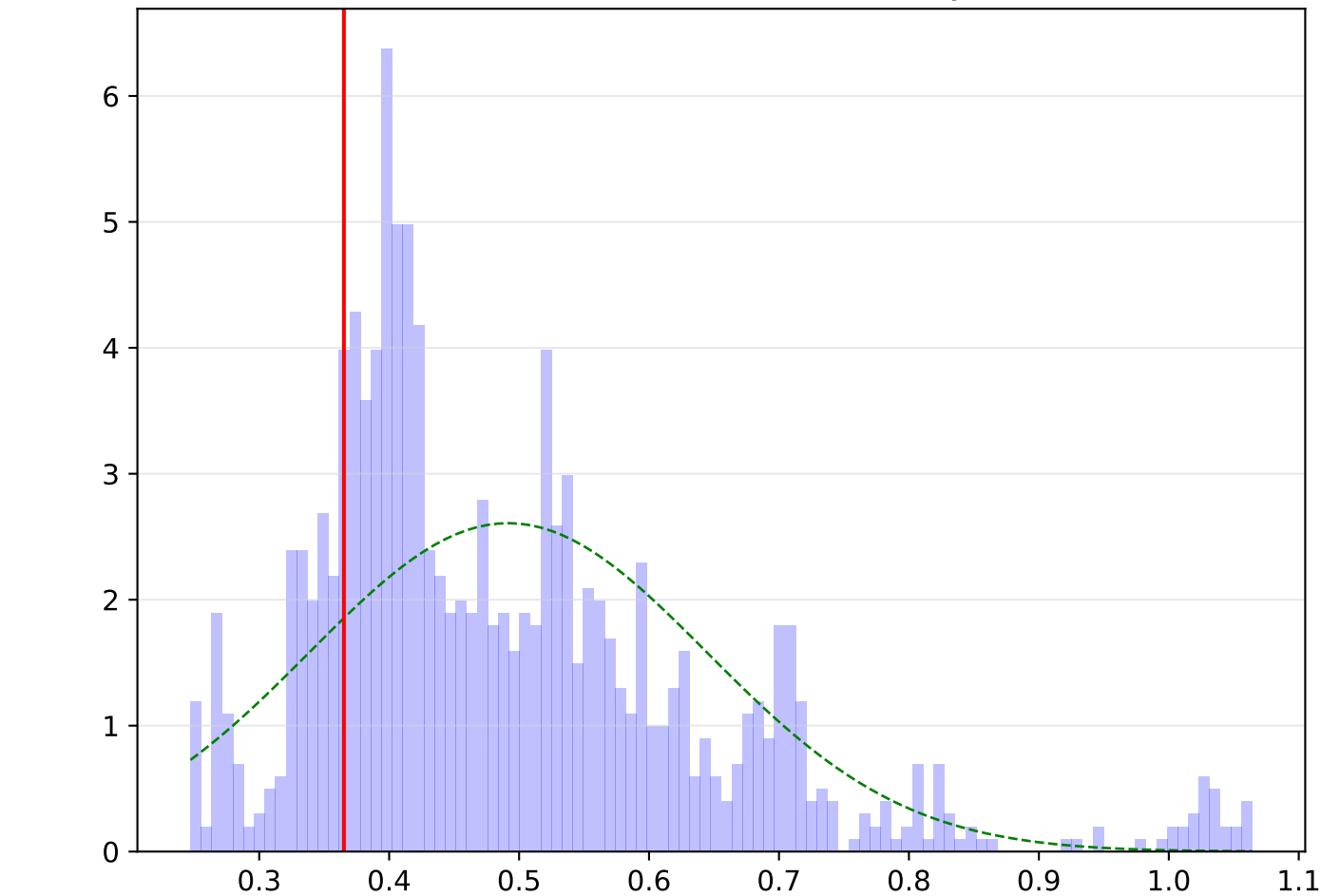
GarmanKlass (TSLA, daily 2019-10-30 to 2024-10-29)

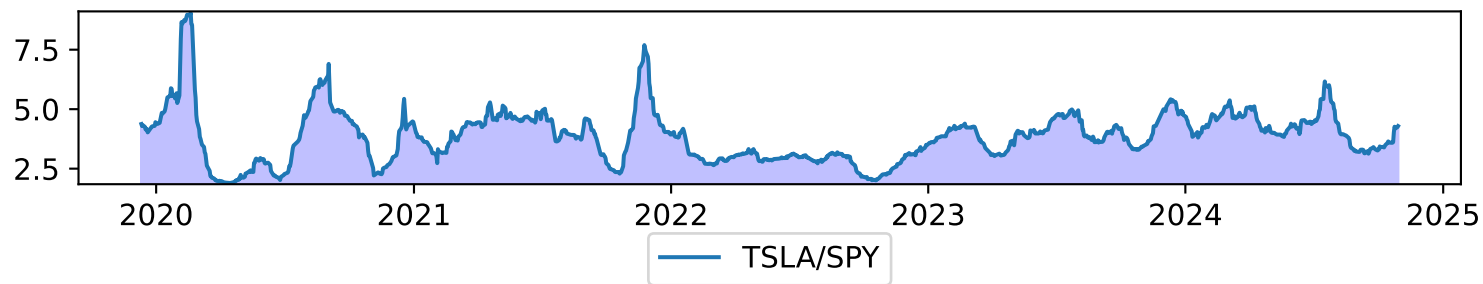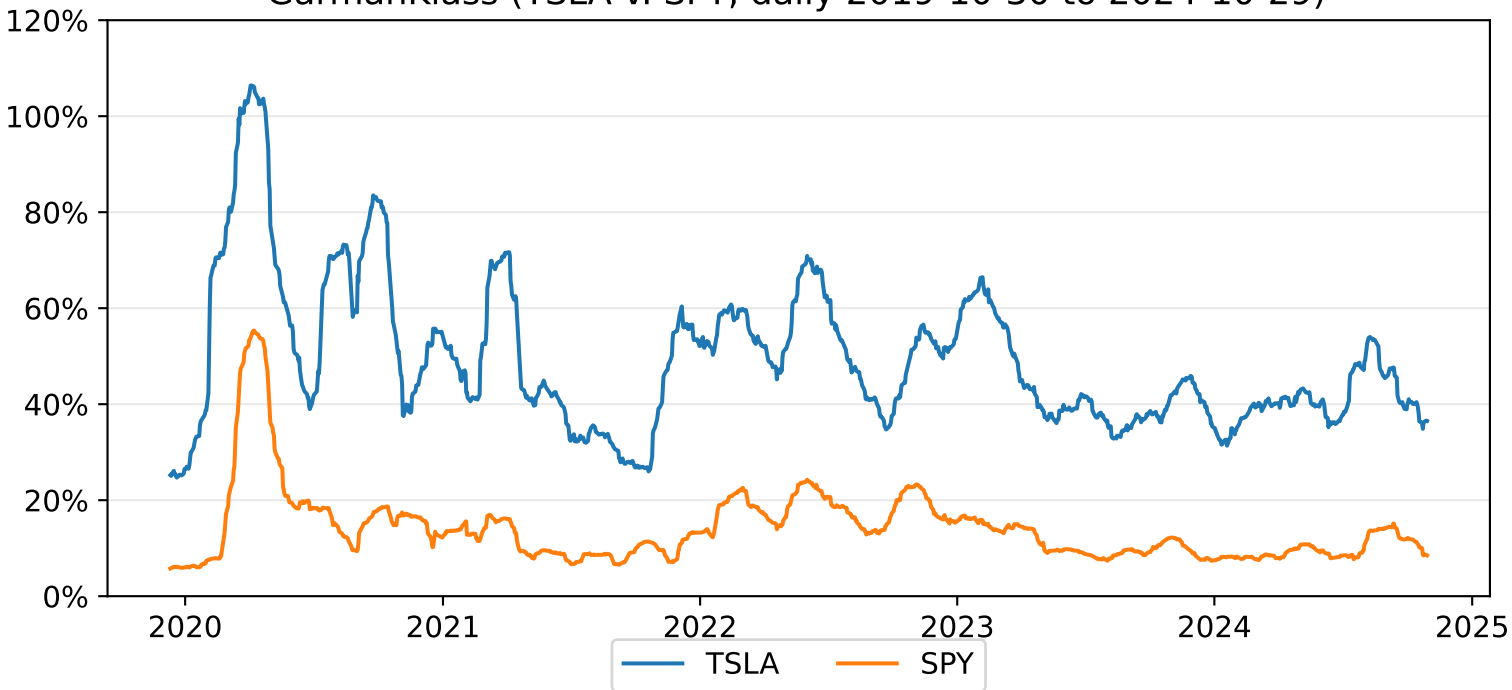GarmanKlass (TSLA, daily 2019-10-30 to 2024-10-29)

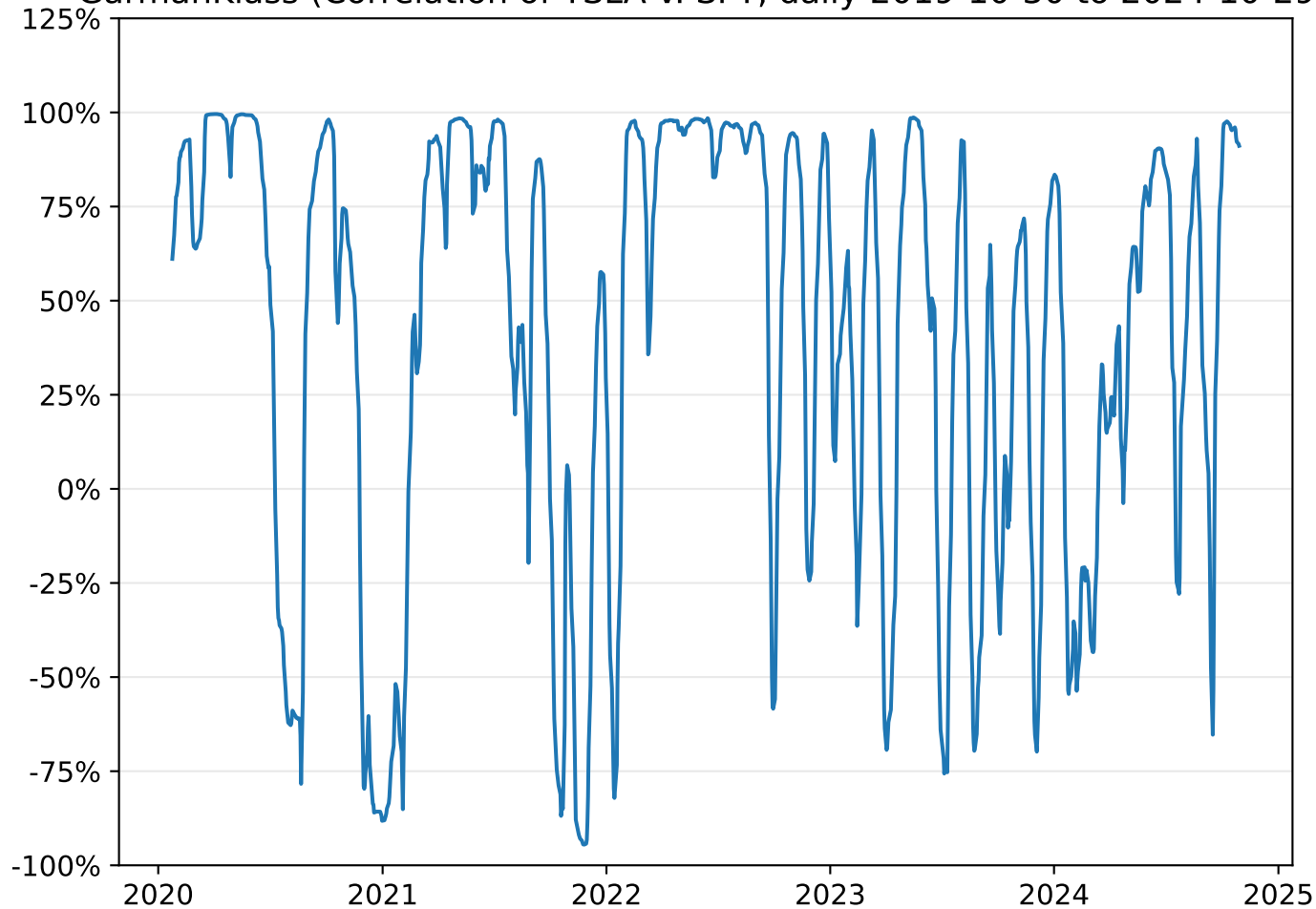GarmanKlass (TSLA, daily 2019-10-30 to 2024-10-29)

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

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

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

```
                          OLS Regression Results
==============================================================================
Dep. Variable:                      y   R-squared (uncentered):                   0.899
Model:                            OLS   Adj. R-squared (uncentered):              0.899
Method:                 Least Squares   F-statistic:                          1.099e+04
Date:                Tue, 29 Oct 2024   Prob (F-statistic):                        0.00
Time:                        23:56:00   Log-Likelihood:                          484.06
No. Observations:                1229   AIC:                                     -966.1
Df Residuals:                    1228   BIC:                                     -961.0
Df Model:                           1
Covariance Type:            nonrobust
==============================================================================
                 coef    std err          t      P>|t|      [0.025      0.975]
------------------------------------------------------------------------------
x1             3.0313      0.029    104.836      0.000       2.975       3.088
==============================================================================
Omnibus:                      402.344   Durbin-Watson:                     0.010
Prob(Omnibus):                  0.000   Jarque-Bera (JB):               1844.269
Skew:                          -1.475   Prob(JB):                           0.00
Kurtosis:                       8.226   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.
```