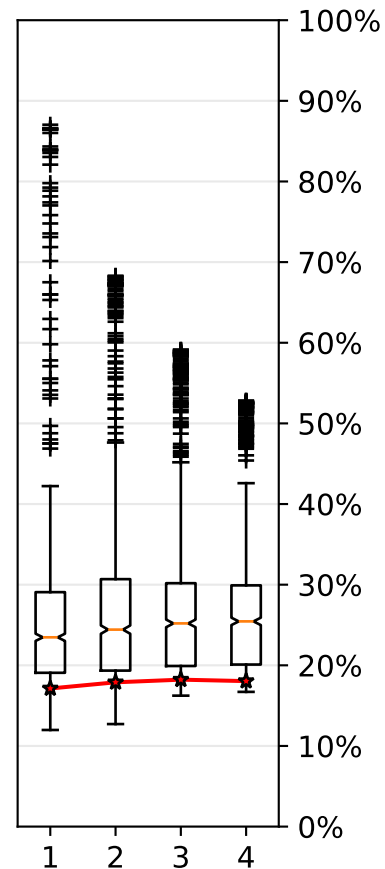
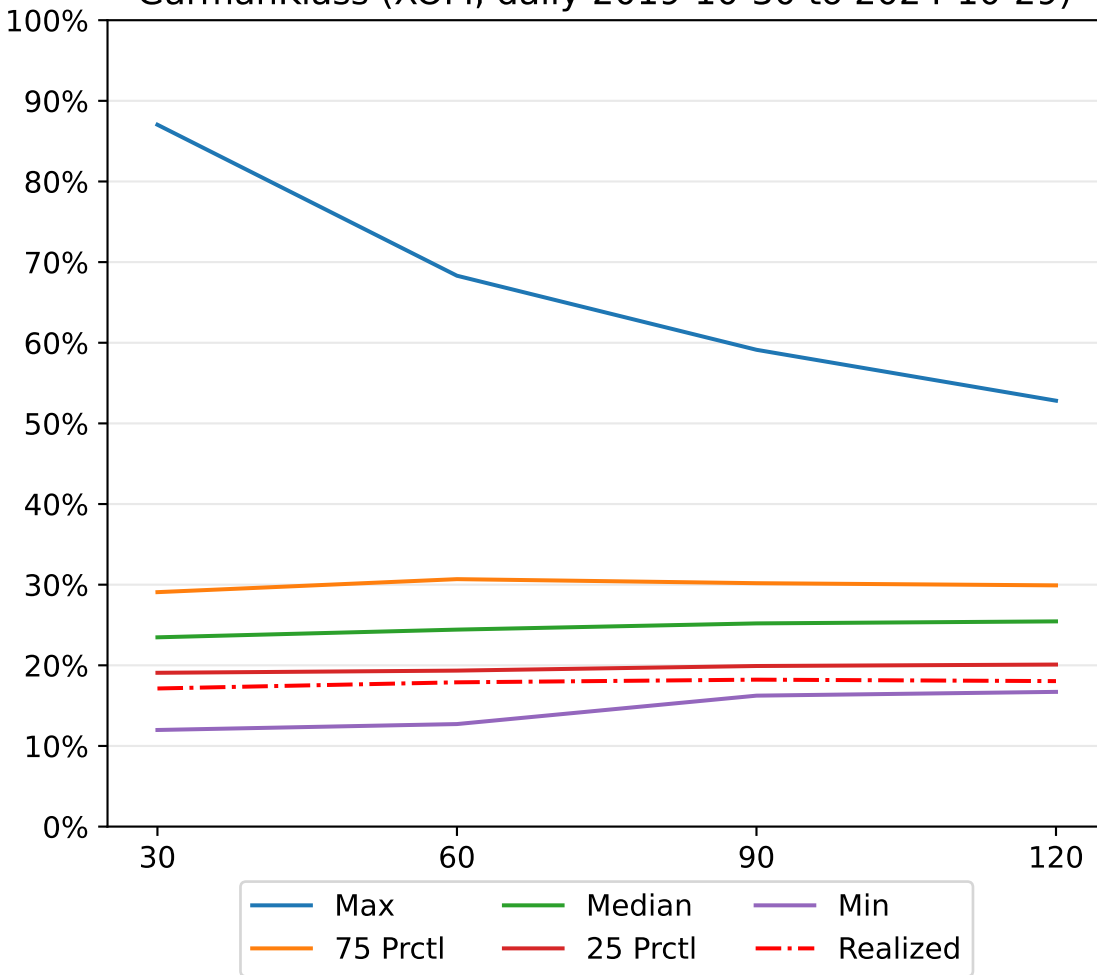
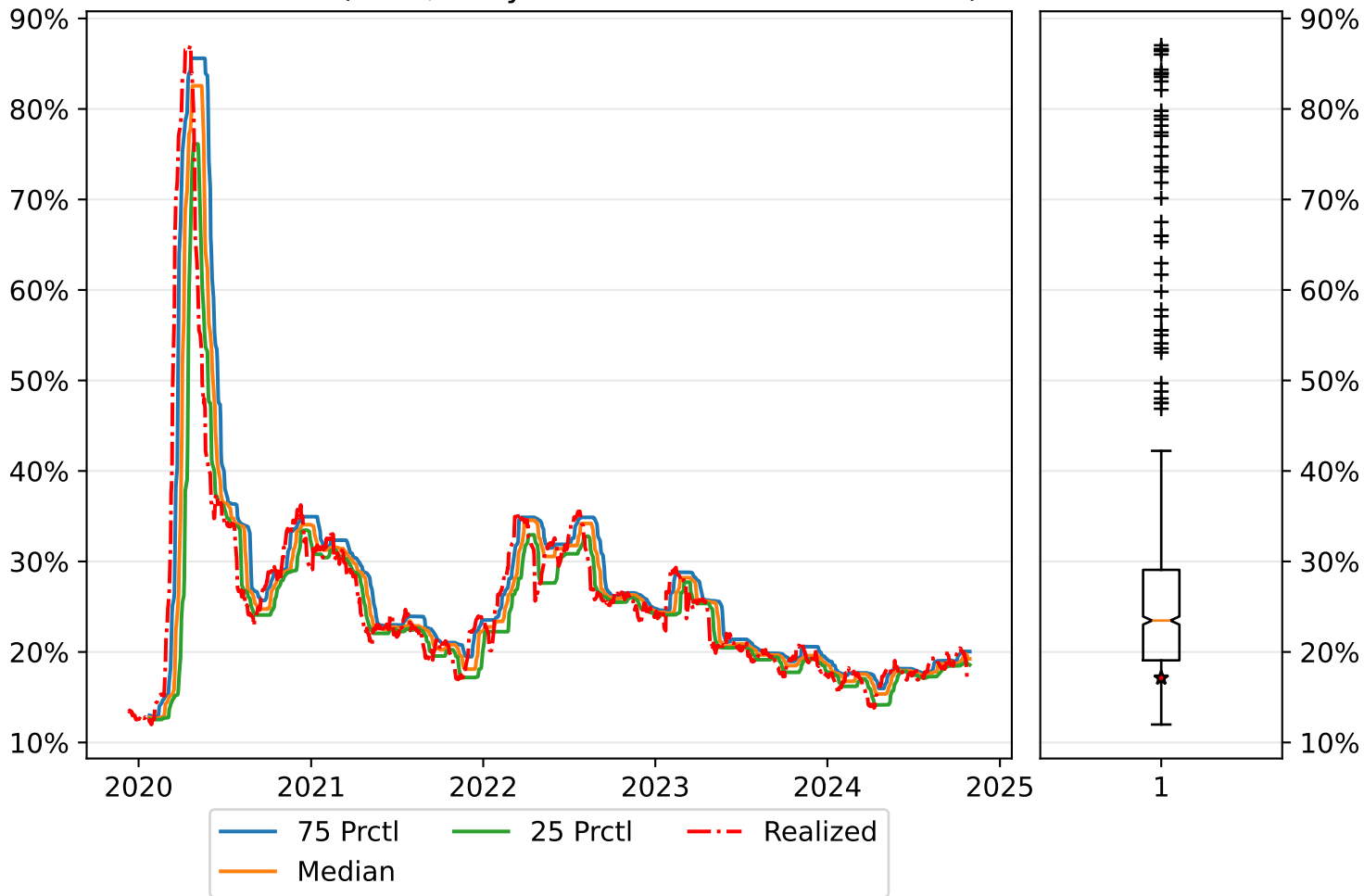


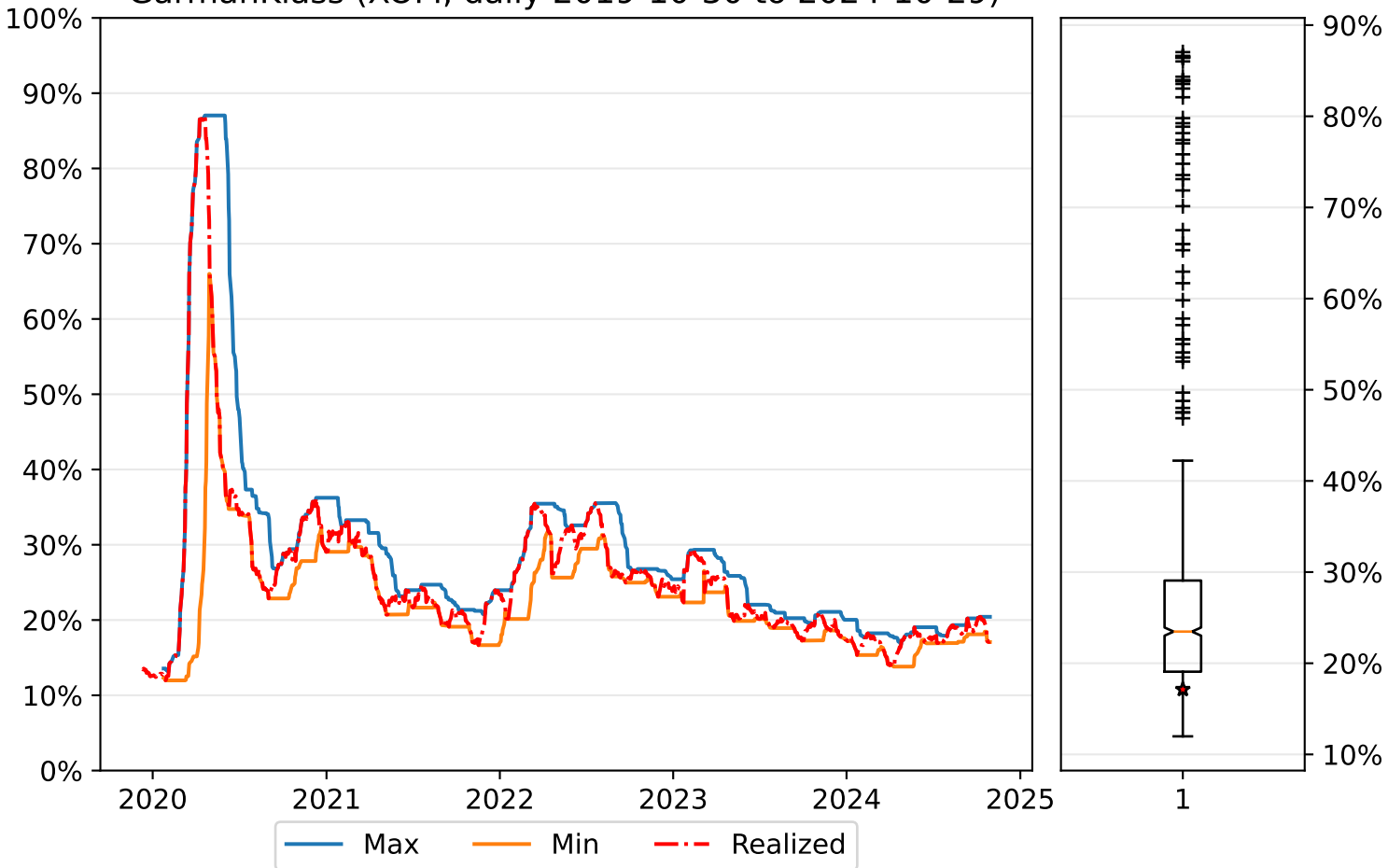
GarmanKlass (XOM, daily 2019-10-30 to 2024-10-29)



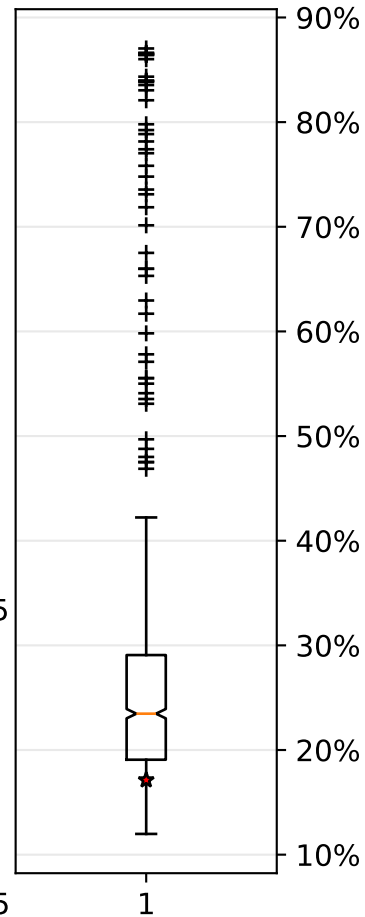
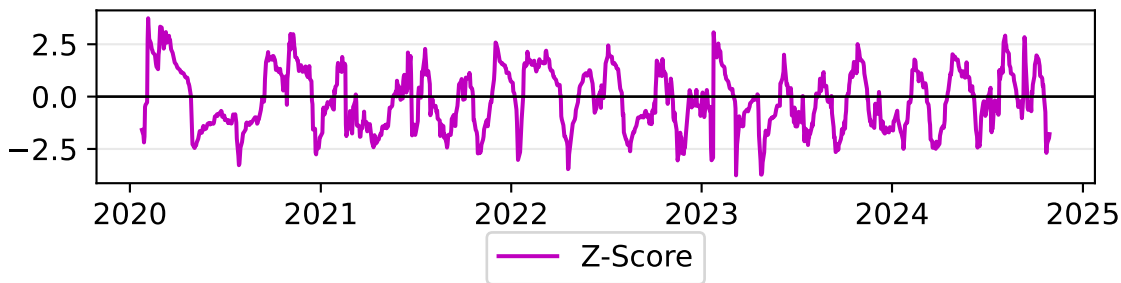
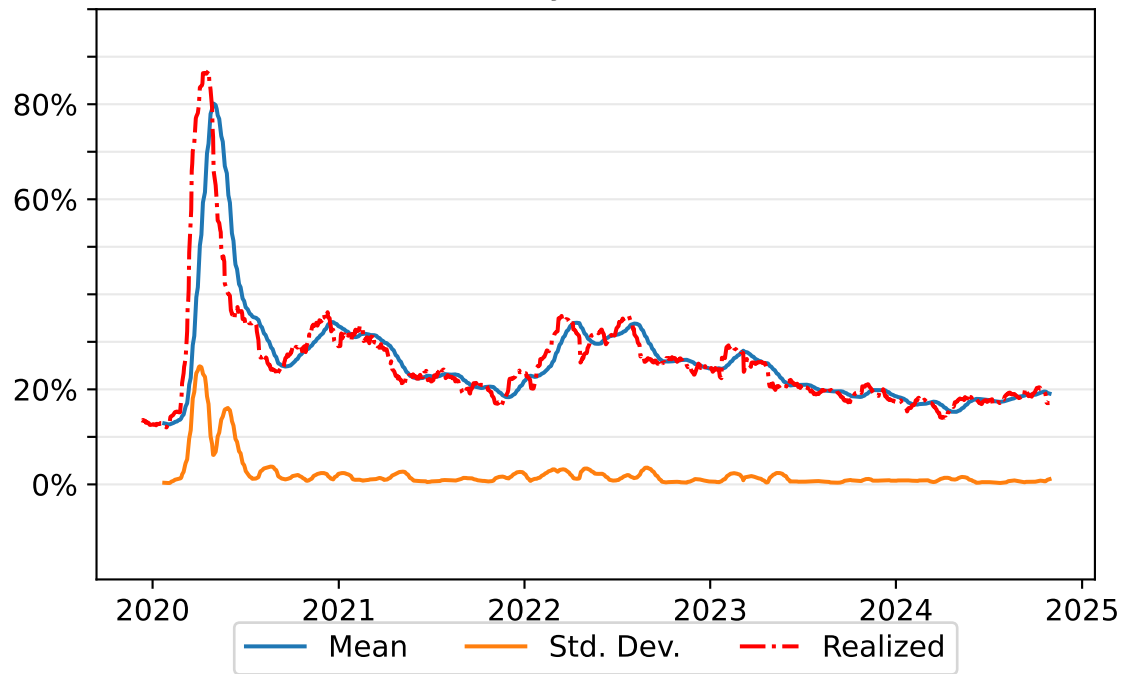
GarmanKlass (XOM, daily 2019-10-30 to 2024-10-29)



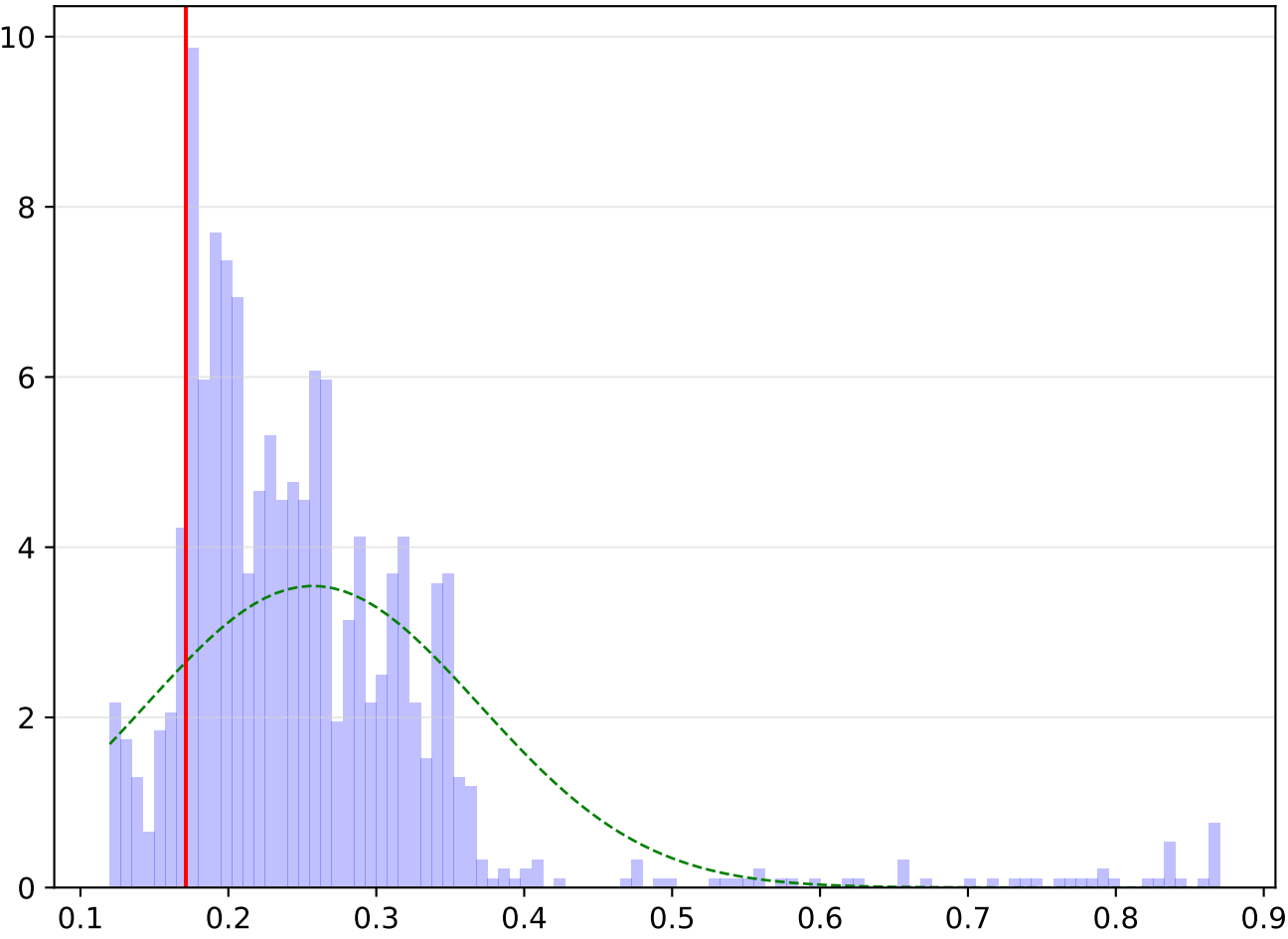
GarmanKlass (XOM, daily 2019-10-30 to 2024-10-29)



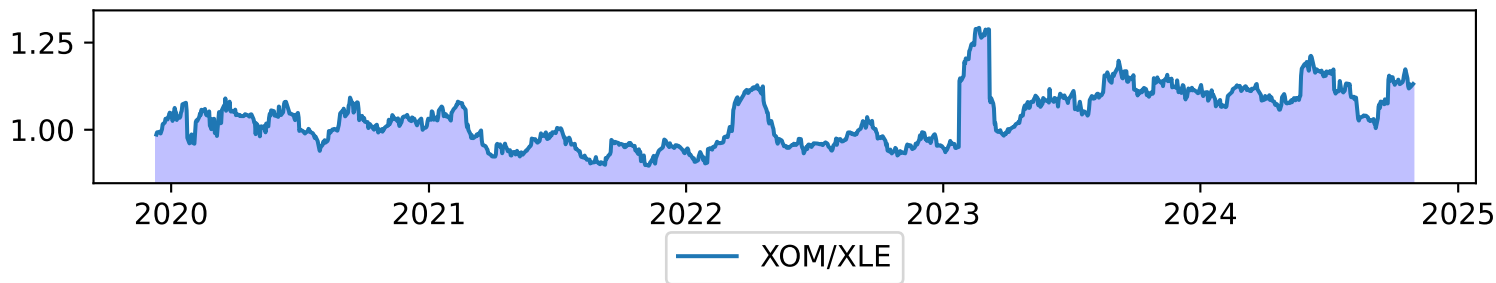
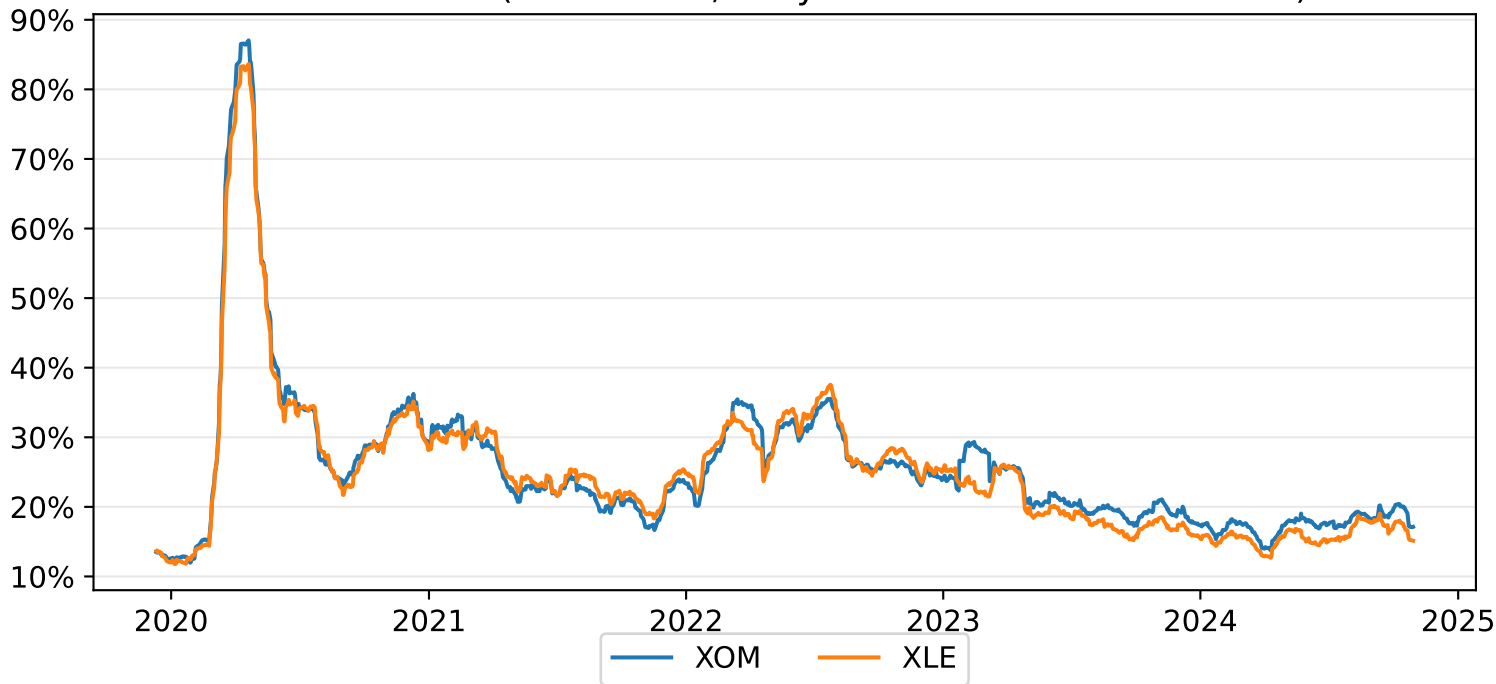
GarmanKlass (XOM, daily 2019-10-30 to 2024-10-29)



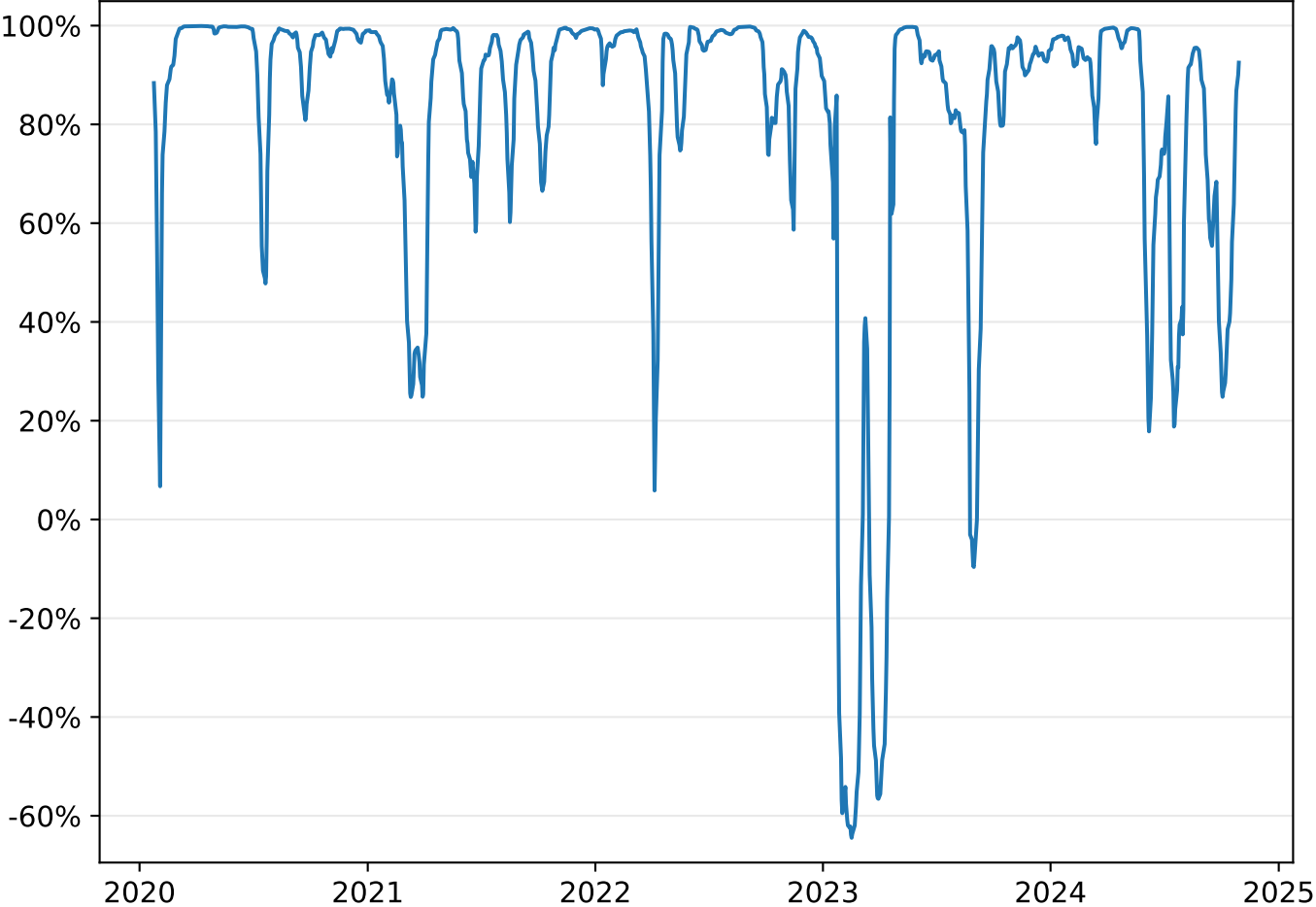
Distribution of GarmanKlass estimator values (XOM, daily 2019-10-30 to 2024-10-29)



GarmanKlass (XOM v. XLE, daily 2019-10-30 to 2024-10-29)



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



# OLS Regression Results

```

=====
Dep. Variable:          y      R-squared (uncentered):          0.996
Model:                  OLS    Adj. R-squared (uncentered):          0.996
Method:                 Least Squares    F-statistic:          3.216e+05
Date:                  Tue, 29 Oct 2024    Prob (F-statistic):          0.00
Time:                  23:53:16    Log-Likelihood:          3241.9
No. Observations:      1229    AIC:          -6482.
Df Residuals:          1228    BIC:          -6477.
Df Model:              1
Covariance Type:       nonrobust
=====

```

|       | coef   | std err | t       | P> t  | [0.025 | 0.975] |
|-------|--------|---------|---------|-------|--------|--------|
| ----- |        |         |         |       |        |        |
| x1    | 1.0207 | 0.002   | 567.096 | 0.000 | 1.017  | 1.024  |

```

=====
Omnibus:                29.292    Durbin-Watson:          0.041
Prob(Omnibus):          0.000    Jarque-Bera (JB):        30.963
Skew:                   0.389    Prob(JB):                1.89e-07
Kurtosis:               3.018    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.