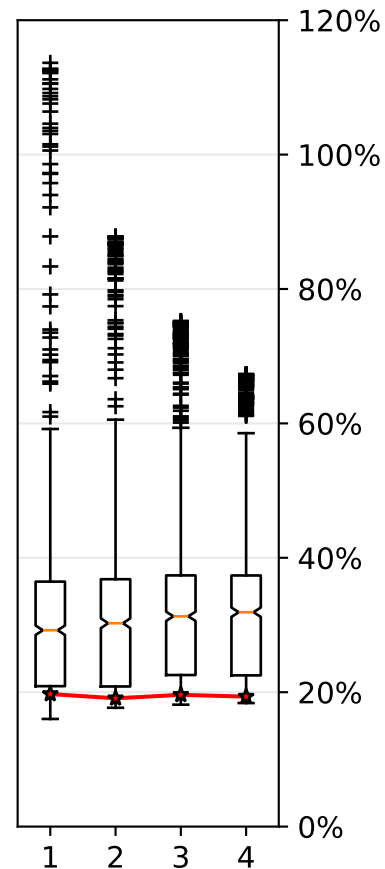GarmanKlass (COP, daily 2019-10-30 to 2024-10-29)

Max
Median
Min
75 Prctl
25 Prctl
Realized

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

Legend:
- 75 Prctl
- Median
- 25 Prctl
- Realized

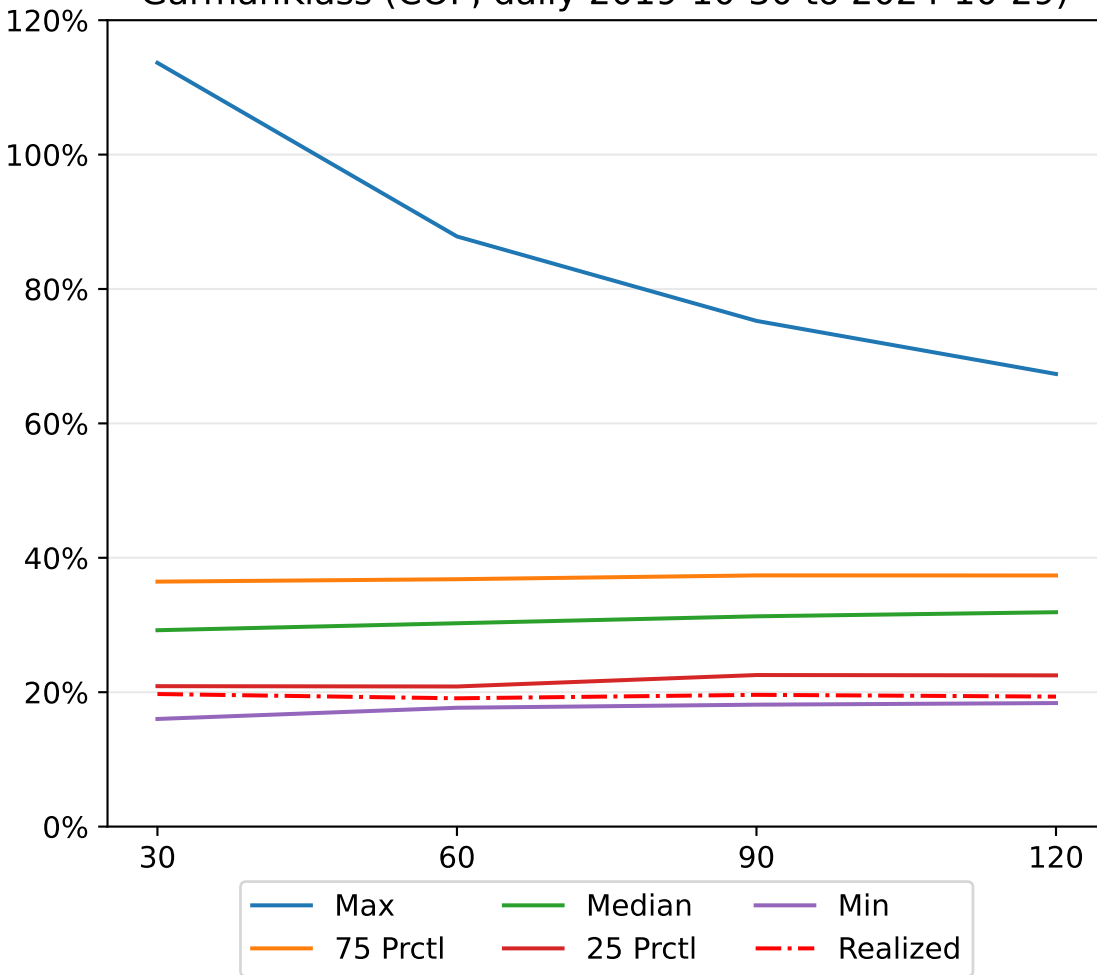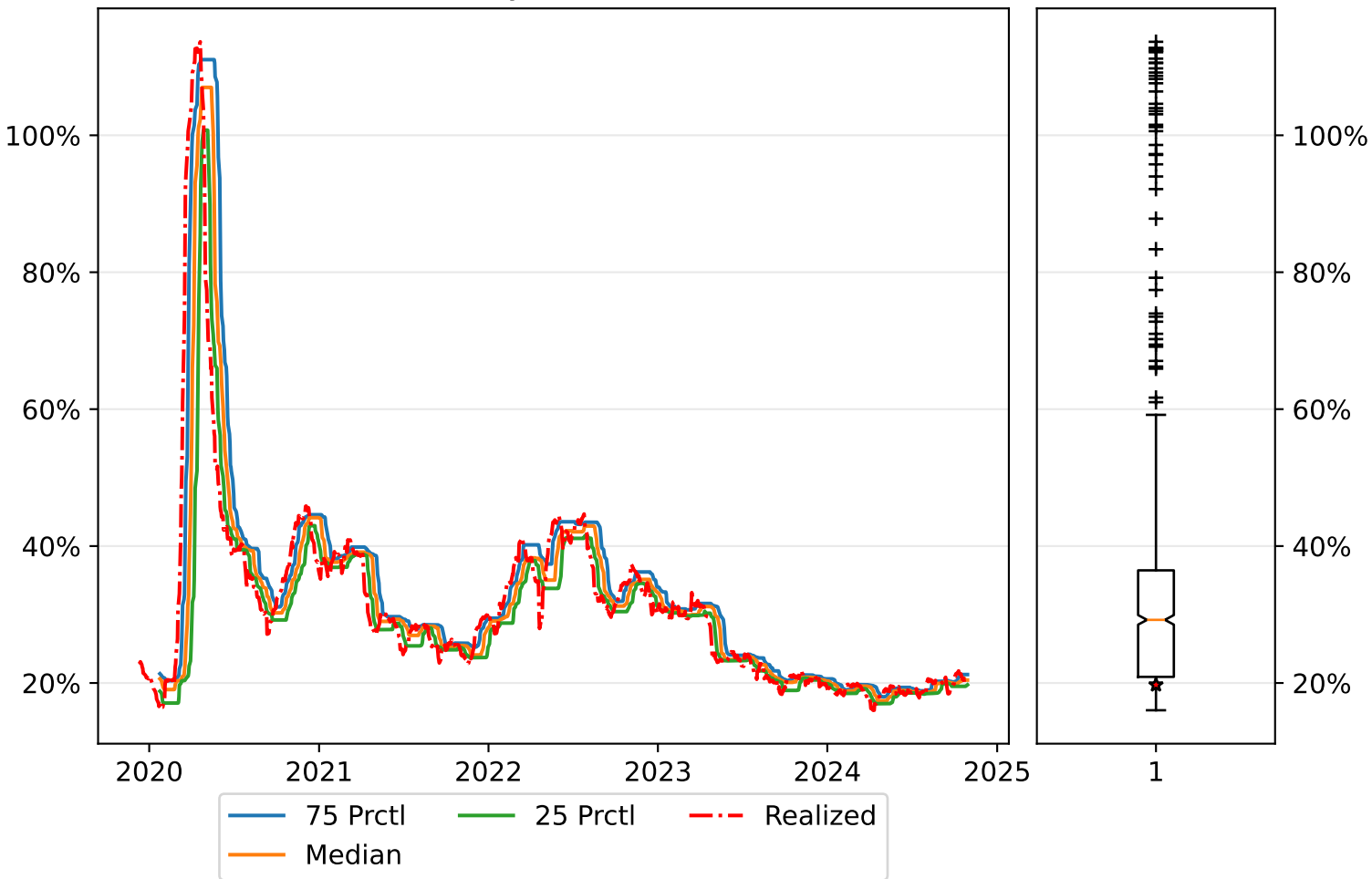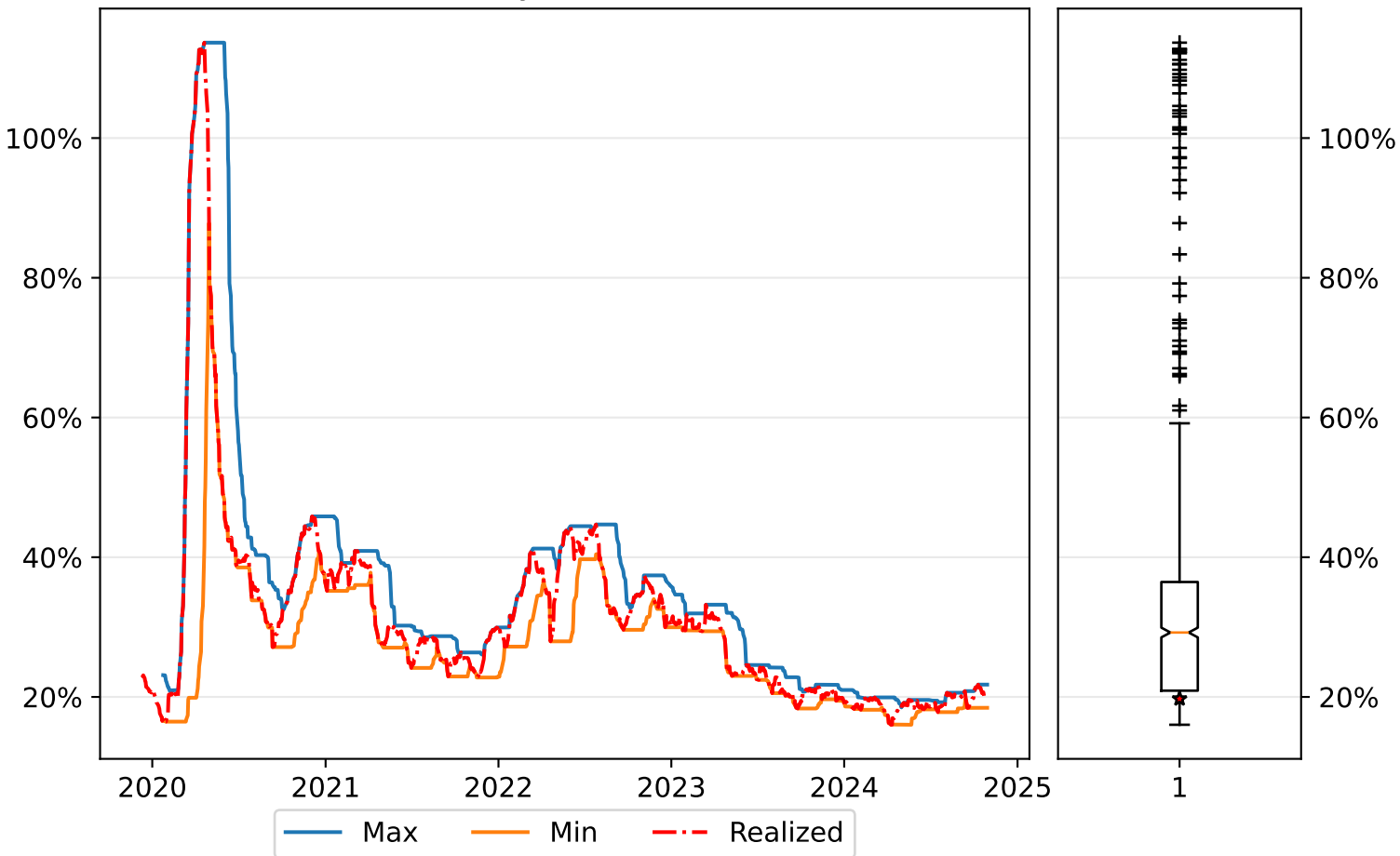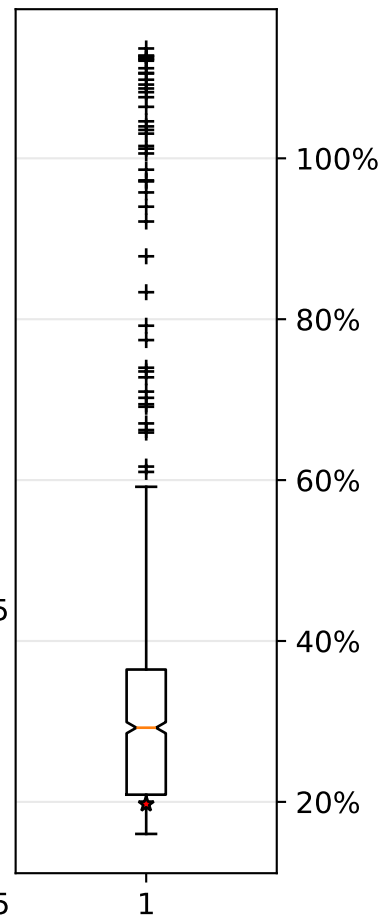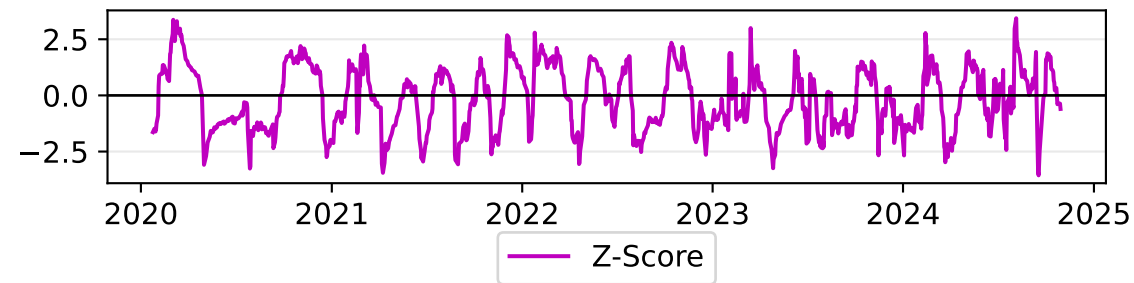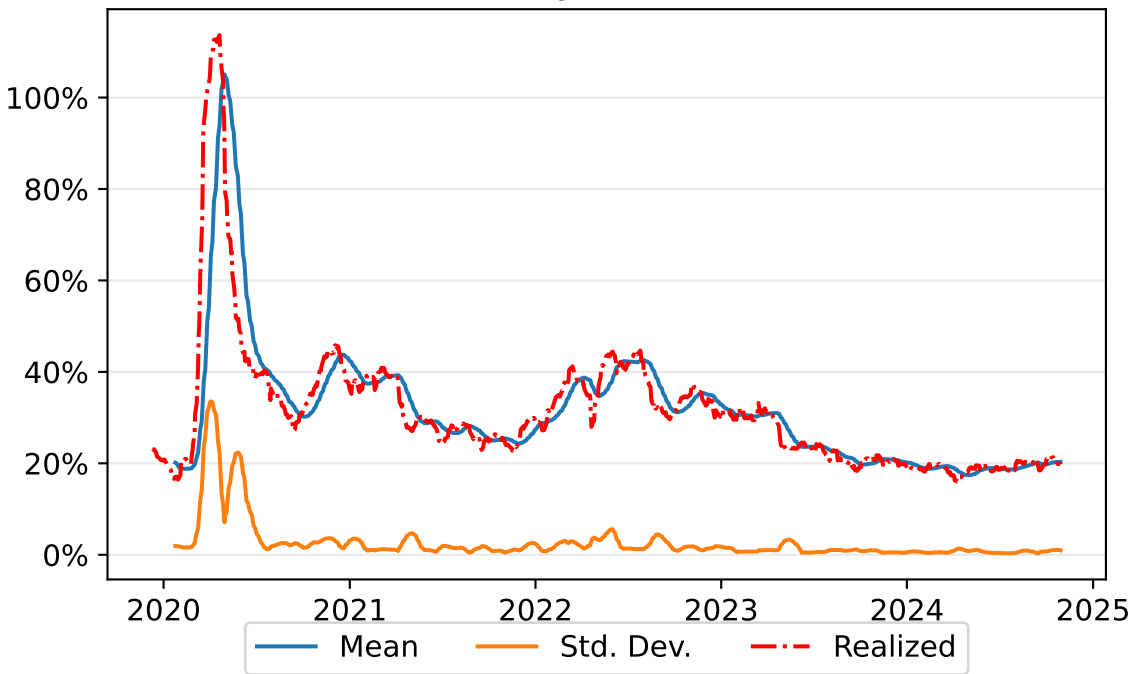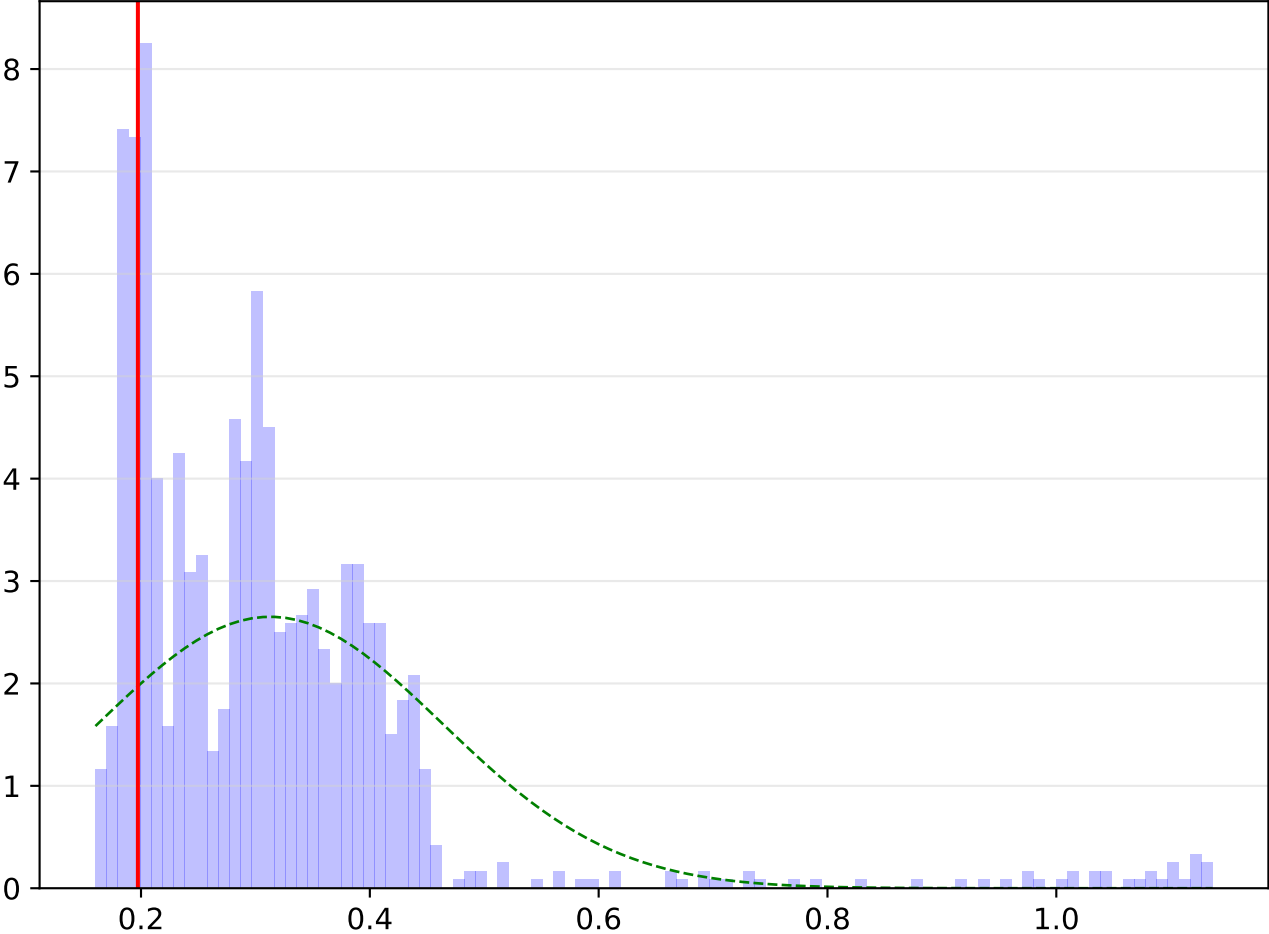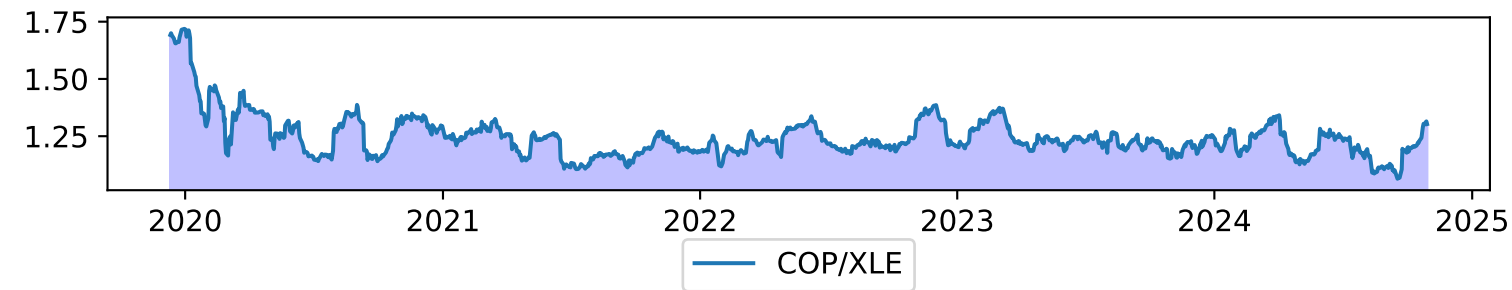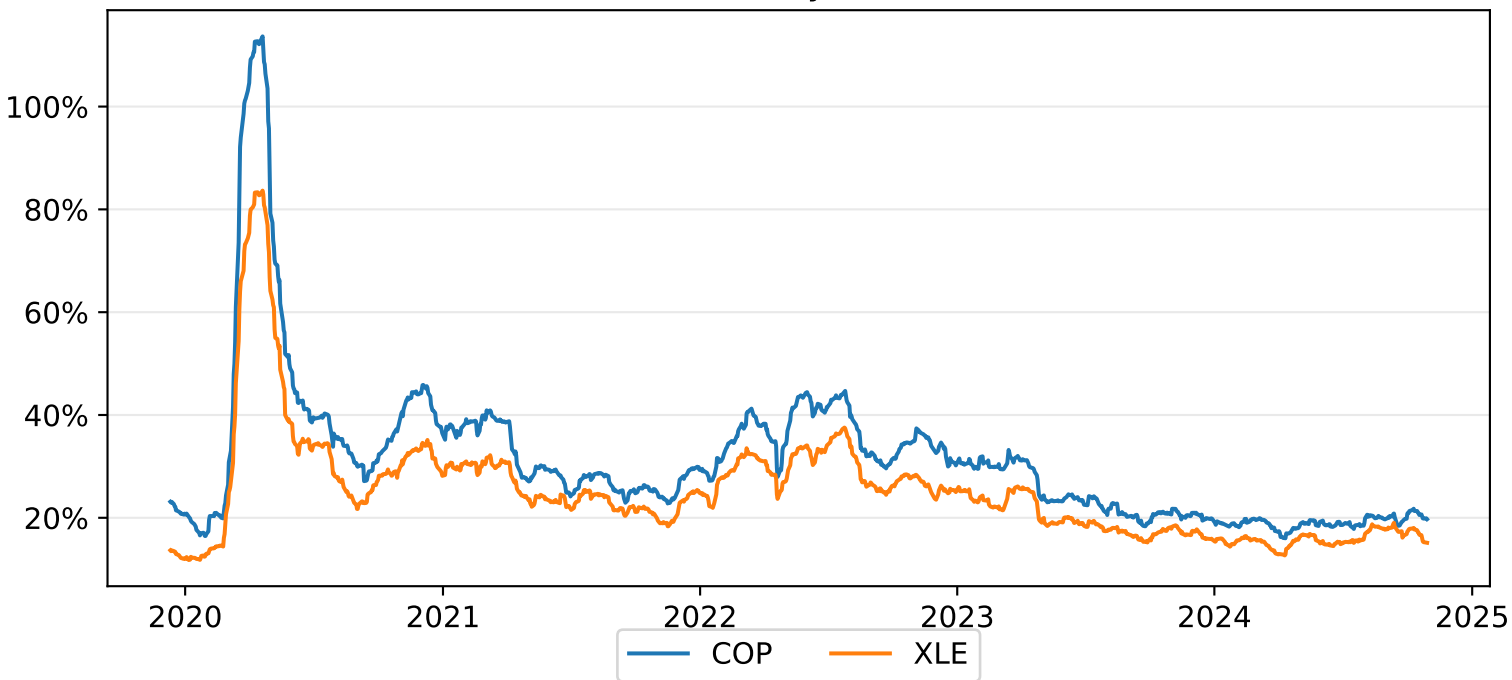GarmanKlass (COP, daily 2019-10-30 to 2024-10-29)

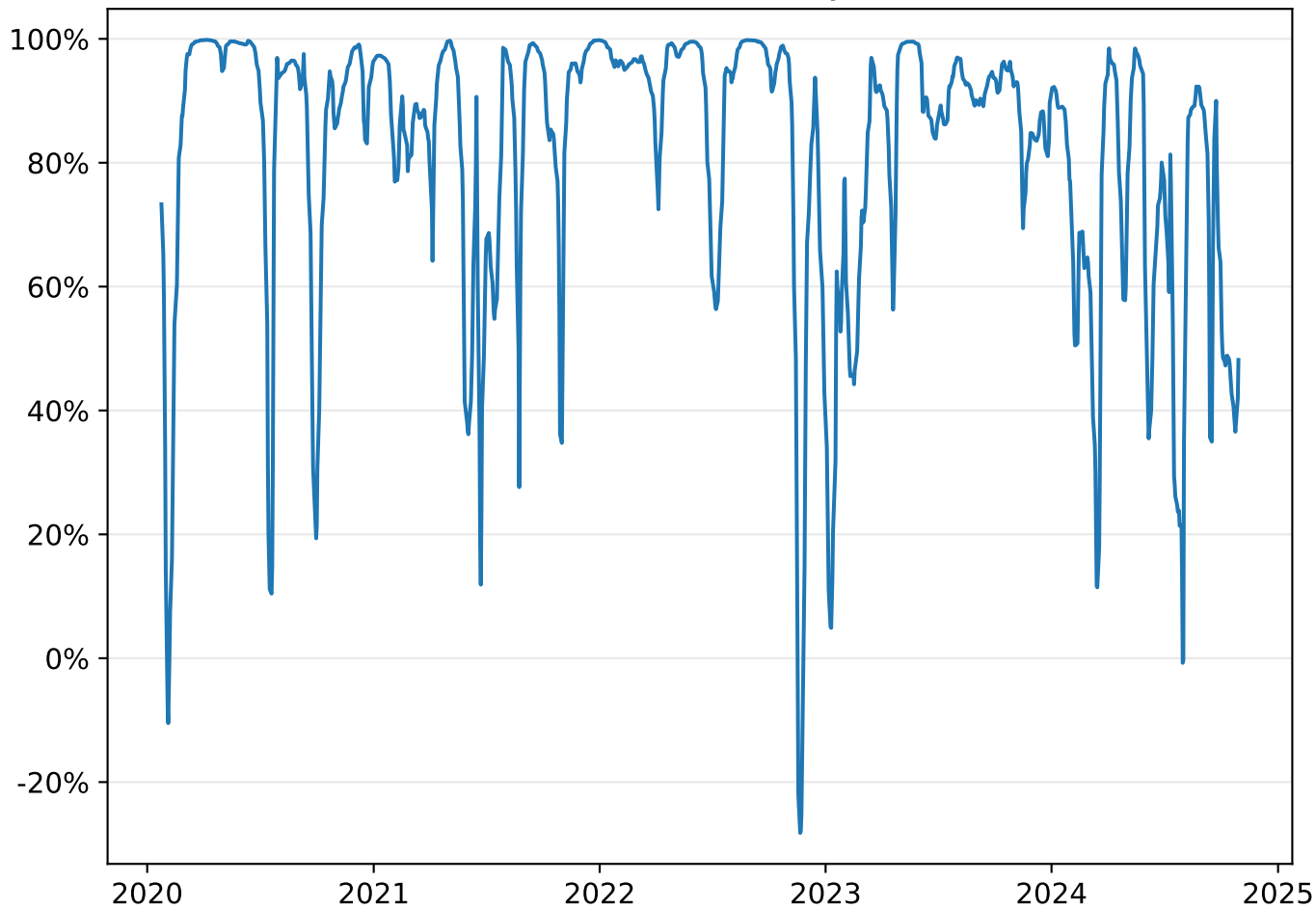GarmanKlass (COP, daily 2019-10-30 to 2024-10-29)

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

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

GarmanKlass (Correlation of COP 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:                         2.946e+05
Date:                Tue, 29 Oct 2024   Prob (F-statistic):                       0.00
Time:                        23:05:59   Log-Likelihood:                         2926.3
No. Observations:                1229   AIC:                                     -5851.
Df Residuals:                    1228   BIC:                                     -5846.
Df Model:                           1
Covariance Type:            nonrobust
==============================================================================
                 coef    std err          t      P>|t|      [0.025      0.975]
------------------------------------------------------------------------------
x1             1.2628      0.002    542.746      0.000       1.258       1.267
==============================================================================
Omnibus:                      498.458   Durbin-Watson:                   0.045
Prob(Omnibus):                  0.000   Jarque-Bera (JB):             2414.524
Skew:                           1.861   Prob(JB):                         0.00
Kurtosis:                       8.770   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.
```