

Mid term Exam for Financial Econometrics with Python

PRAT Paul; GAVINI Charles; FOURNIER Justin; BLANC Mathieu

October 17, 2024

1 Introduction

This document contains all the results of our assignment, including tables, figures, and calculations.

2 Results

Here are the results of the analysis.

2.1 Data Table

[h!]

2.2 Further Analysis

Additional content can go here.

| | Open | High | Low | Close | Adj Close | Volume |
|-----|------------|------------|------------|------------|------------|------------|
| | 0.051563 | 0.052083 | 0.050260 | 0.050911 | 0.046693 | 158112000 |
| | 0.050586 | 0.051042 | 0.048958 | 0.050781 | 0.046574 | 171648000 |
| | 0.049870 | 0.050521 | 0.048958 | 0.048958 | 0.044902 | 229104000 |
| | 0.047917 | 0.048177 | 0.043620 | 0.044271 | 0.040603 | 737328000 |
| | 0.044271 | 0.045573 | 0.041667 | 0.045313 | 0.041559 | 375984000 |
| | 0.045443 | 0.045573 | 0.041146 | 0.041536 | 0.038095 | 379584000 |
| | 0.041667 | 0.042708 | 0.034896 | 0.037760 | 0.034632 | 684912000 |
| | 0.040234 | 0.040885 | 0.037760 | 0.040104 | 0.036781 | 432000000 |
| | 0.040169 | 0.044271 | 0.040104 | 0.043750 | 0.040125 | 413184000 |
| | 0.044661 | 0.046354 | 0.039583 | 0.040234 | 0.036901 | 594048000 |
| | 0.041667 | 0.042969 | 0.039583 | 0.040104 | 0.036781 | 342528000 |
| | 0.039453 | 0.040885 | 0.037760 | 0.039844 | 0.036543 | 347760000 |
| | 0.041146 | 0.041276 | 0.040104 | 0.040625 | 0.037259 | 177600000 |
| | 0.040625 | 0.044792 | 0.040625 | 0.044531 | 0.040842 | 478080000 |
| | 0.044661 | 0.052083 | 0.044271 | 0.049870 | 0.045738 | 1508736000 |
| | 0.051953 | 0.051953 | 0.046354 | 0.046615 | 0.042753 | 487296000 |
| | 0.046615 | 0.050391 | 0.044792 | 0.048958 | 0.044902 | 398928000 |
| | 0.049349 | 0.049479 | 0.046354 | 0.047656 | 0.043708 | 544464000 |
| | 0.047917 | 0.048438 | 0.046875 | 0.047005 | 0.043111 | 322992000 |
| | 0.046484 | 0.046484 | 0.044792 | 0.045703 | 0.041916 | 280368000 |
| | 0.045833 | 0.045833 | 0.044271 | 0.044792 | 0.041081 | 192336000 |
| ... | 137.869995 | 138.570007 | 128.740005 | 131.600006 | 131.600006 | 376656800 |

Table 1: Stock prices over time