

# Week 6 Assignment

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*2/18/2017*

- 4.7 #10
- a.

Direction	Count	Percent
Down	484	44%
Up	605	56%

Direction	Mean Lag1	Mean Lag2	Mean Lag3	Mean Lag4	Mean Lag5	Mean Volume	Mean Today
Down	0.2823	-0.0404	0.2076	0.2000	0.1878	1.6085	-1.7466
Up	0.0452	0.3043	0.0989	0.1025	0.1015	1.5475	1.6671

	Year	Lag1	Lag2	Lag3	Lag4	Lag5	Volume	Today
Year	1.0000000	-0.0322893	-0.0333900	-0.0300065	-0.0311279	-0.0305191	0.8419416	-0.0324599
Lag1	-0.0322893	1.0000000	-0.0748531	0.0586357	-0.0712739	-0.0081831	-0.0649513	-0.0750318
Lag2	-0.0333900	-0.0748531	1.0000000	-0.0757209	0.0583815	-0.0724995	-0.0855131	0.0591667
Lag3	-0.0300065	0.0586357	-0.0757209	1.0000000	-0.0753959	0.0606572	-0.0692877	-0.0712436
Lag4	-0.0311279	-0.0712739	0.0583815	-0.0753959	1.0000000	-0.0756750	-0.0610746	-0.0078259
Lag5	-0.0305191	-0.0081831	-0.0724995	0.0606572	-0.0756750	1.0000000	-0.0585174	0.0110127
Volume	0.8419416	-0.0649513	-0.0855131	-0.0692877	-0.0610746	-0.0585174	1.0000000	-0.0330778
Today	-0.0324599	-0.0750318	0.0591667	-0.0712436	-0.0078259	0.0110127	-0.0330778	1.0000000