



Priyadarshini De &lt;pd9@stmarys-ca.edu&gt;

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## Group HW 1

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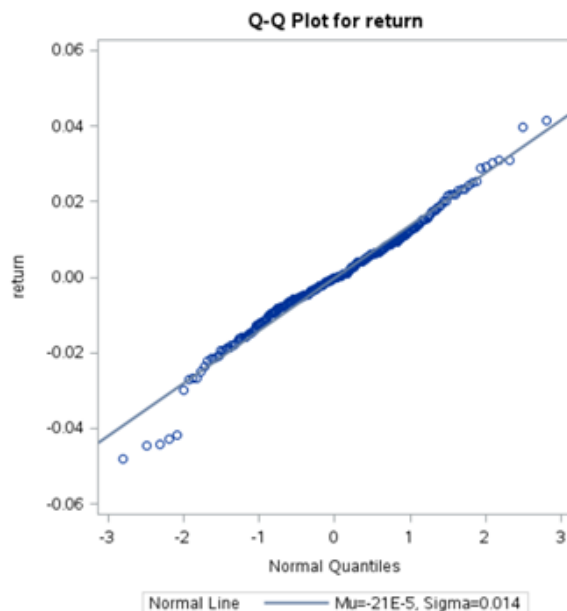
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Hi Professor Zhang,

Attached is our sas file for the assignment. The answer to your question about the normality of the distribution is below.

Our data has a normal distribution. Our excess kurtosis is 1.28 which is close to the acceptable range. Since our mean is less than our median, our data is skewed to the left. Our data has a skewness of -0.2695 which means that it is nearly symmetrical but the tail on the left is longer/fatter than on the right. We used a Q-Q plot to check for normality. Some of our data points curve off in the extremities which suggests that we probably have more extreme values than expected in a normal distribution, but not enough to say that our returns distribution is not normal.

Best,  
Amber

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 **grouphw1.zip**  
68K