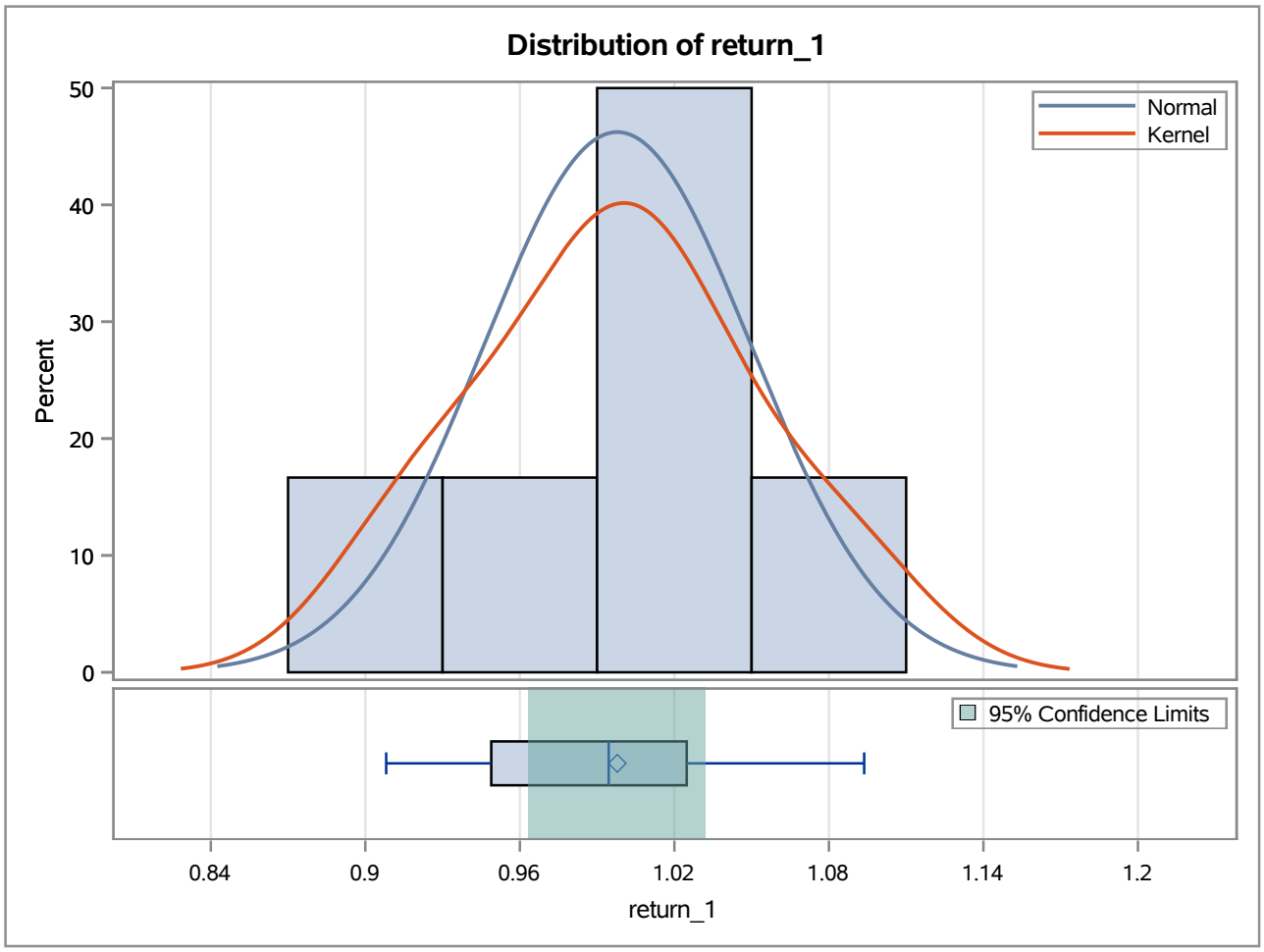
# The SURVEYMEANS Procedure

| Data Summary | |
|---|---|
| Number of Observations | 12 |

## The SURVEYMEANS Procedure




| Geometric Means | | |
|---|---|---|
| Variable | Geometric Mean | Std Error |
| return_1 | 0.996482 | 0.015602 |

## The MEANS Procedure

| Analysis Variable : return | | | | |
|---|---|---|---|---|
| N | Mean | Std Dev | Minimum | Maximum |
| 12 | -0.0021750 | 0.0540725 | -0.0919000 | 0.0937000 |

## The MEANS Procedure

| Analysis Variable : ret | | | | |
|---|---|---|---|---|
| N | Mean | Std Dev | Minimum | Maximum |
| 156 | 0.0117776 | 0.0659441 | -0.2849943 | 0.3632876 |

# The UNIVARIATE Procedure
## Variable: ret

| Moments | | | |
|---|---|---|---|
| N | 156 | Sum Weights | 156 |
| Mean | 0.01177757 | Sum Observations | 1.83730116 |
| Std Deviation | 0.06594415 | Variance | 0.00434863 |
| Skewness | 0.67727404 | Kurtosis | 7.90011281 |
| Uncorrected SS | 0.69567668 | Corrected SS | 0.67403774 |
| Coeff Variation | 559.912942 | Std Error Mean | 0.00527976 |

| Basic Statistical Measures | | | |
|---|---|---|---|
| Location | | Variability | |
| Mean | 0.011778 | Std Deviation | 0.06594 |
| Median | 0.016159 | Variance | 0.00435 |
| Mode | . | Range | 0.64828 |
| | | Interquartile Range | 0.05997 |

| Modes | |
|---|---|
| Mode | Count |
| . | . |

| Basic Confidence Limits Assuming Normality | | | |
|---|---|---|---|
| Parameter | Estimate | 95% Confidence Limits | |
| Mean | 0.01178 | 0.00135 | 0.02221 |
| Std Deviation | 0.06594 | 0.05935 | 0.07420 |
| Variance | 0.00435 | 0.00352 | 0.00551 |

| Tests for Location: Mu0=0 | | | | |
|---|---|---|---|---|
| Test | Statistic | | p Value | |
| Student's t | t | 2.230703 | Pr > \|t\| | 0.0271 |
| Sign | M | 16 | Pr >= \|M\| | 0.0128 |
| Signed Rank | S | 1535 | Pr >= \|S\| | 0.0062 |

| Location Counts: Mu0=0.00 | |
|---|---|
| Count | Value |
| Num Obs > Mu0 | 94 |
| Num Obs ^= Mu0 | 156 |
| Num Obs < Mu0 | 62 |

# The UNIVARIATE Procedure
## Variable: ret

| Tests for Normality | | | | |
|---|---|---|---|---|
| **Test** | **Statistic** | | **p Value** | |
| **Shapiro-Wilk** | **W** | 0.880459 | **Pr < W** | <0.0001 |
| **Kolmogorov-Smirnov** | **D** | 0.138617 | **Pr > D** | <0.0100 |
| **Cramer-von Mises** | **W-Sq** | 0.588558 | **Pr > W-Sq** | <0.0050 |
| **Anderson-Darling** | **A-Sq** | 3.789994 | **Pr > A-Sq** | <0.0050 |

| Trimmed Means | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| **Percent Trimmed in Tail** | **Number Trimmed in Tail** | **Trimmed Mean** | **Std Error Trimmed Mean** | **95% Confidence Limits** | | **DF** | **t for H0: Mu0=0.00** | **Pr > \|t\|** |
| **25.00** | 39 | 0.012929 | 0.003974 | 0.005017 | 0.020841 | 77 | 3.253825 | 0.0017 |

| Winsorized Means | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| **Percent Winsorized in Tail** | **Number Winsorized in Tail** | **Winsorized Mean** | **Std Error Winsorized Mean** | **95% Confidence Limits** | | **DF** | **t for H0: Mu0=0.00** | **Pr > \|t\|** |
| **25.00** | 39 | 0.011886 | 0.003986 | 0.003948 | 0.019824 | 77 | 2.981552 | 0.0038 |

| Robust Measures of Scale | | |
|---|---|---|
| **Measure** | **Value** | **Estimate of Sigma** |
| **Interquartile Range** | 0.059971 | 0.044456 |
| **Gini's Mean Difference** | 0.065308 | 0.057878 |
| **MAD** | 0.029402 | 0.043591 |
| **Sn** | 0.048912 | 0.048912 |
| **Qn** | 0.048007 | 0.046865 |

| Quantiles (Definition 5) | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | | | | **Order Statistics** | | |
| **Level** | **Quantile** | **95% Confidence Limits Assuming Normality** | | **95% Confidence Limits Distribution Free** | | **LCL Rank** | **UCL Rank** | **Coverage** |
| **100% Max** | 0.3632876 | | | | | | | |
| **99%** | 0.2243464 | 0.14701 | 0.18736 | 0.13322908 | 0.3632876 | 152 | 156 | 77.06 |
| **95%** | 0.1079246 | 0.10563 | 0.13774 | 0.06663630 | 0.2181029 | 143 | 154 | 96.05 |
| **90%** | 0.0604253 | 0.08331 | 0.11154 | 0.05234833 | 0.0906115 | 133 | 148 | 95.59 |
| **75% Q3** | 0.0407216 | 0.04530 | 0.06844 | 0.03641937 | 0.0494130 | 107 | 129 | 95.74 |
| **50% Median** | 0.0161586 | 0.00135 | 0.02221 | 0.00358809 | 0.0230384 | 66 | 91 | 95.50 |
| **25% Q1** | -0.0192489 | -0.04489 | -0.02175 | -0.03397795 | -0.0106673 | 28 | 50 | 95.74 |
| **10%** | -0.0555683 | -0.08798 | -0.05975 | -0.07844981 | -0.0404529 | 9 | 24 | 95.59 |

## The UNIVARIATE Procedure
## Variable: ret

| Quantiles (Definition 5) | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | | | | Order Statistics | | |
| Level | Quantile | 95% Confidence Limits Assuming Normality | | 95% Confidence Limits Distribution Free | | LCL Rank | UCL Rank | Coverage |
| **5%** | -0.0789763 | -0.11419 | -0.08207 | -0.13230071 | -0.0630304 | 3 | 14 | 96.05 |
| **1%** | -0.1581152 | -0.16380 | -0.12345 | -0.28499431 | -0.0955509 | 1 | 5 | 77.06 |
| **0% Min** | -0.2849943 | | | | | | | |

| Extreme Observations | | | |
|---|---|---|---|
| Lowest | | Highest | |
| Value | Obs | Value | Obs |
| -0.2849943 | 151 | 0.133229 | 111 |
| -0.1581152 | 145 | 0.187352 | 7 |
| -0.1323007 | 147 | 0.218103 | 71 |
| -0.1031548 | 6 | 0.224346 | 20 |
| -0.0955509 | 110 | 0.363288 | 46 |

| Extreme Values | | | |
|---|---|---|---|
| Lowest | | Highest | |
| Order | Value | Order | Value |
| 1 | -0.2849943 | 152 | 0.133229 |
| 2 | -0.1581152 | 153 | 0.187352 |
| 3 | -0.1323007 | 154 | 0.218103 |
| 4 | -0.1031548 | 155 | 0.224346 |
| 5 | -0.0955509 | 156 | 0.363288 |

| Missing Values | | | |
|---|---|---|---|
| | | Percent Of | |
| Missing Value | Count | All Obs | Missing Obs |
| . | 1 | 0.64 | 100.00 |

## The UNIVARIATE Procedure
## Variable: ret

| Frequency Counts | | | |
|---|---|---|---|
| | | Percents | |
| Value | Count | Cell | Cum |
| -2.84994310E-01 | 1 | 0.6 | 0.6 |
| -1.58115206E-01 | 1 | 0.6 | 1.3 |
| -1.32300706E-01 | 1 | 0.6 | 1.9 |
| -1.03154828E-01 | 1 | 0.6 | 2.6 |
| -9.55509035E-02 | 1 | 0.6 | 3.2 |
| -9.26187153E-02 | 1 | 0.6 | 3.8 |
| -8.69605352E-02 | 1 | 0.6 | 4.5 |
| -7.89763470E-02 | 1 | 0.6 | 5.1 |
| -7.84498149E-02 | 1 | 0.6 | 5.8 |
| -7.38146080E-02 | 1 | 0.6 | 6.4 |
| -6.59655920E-02 | 1 | 0.6 | 7.1 |
| -6.55122155E-02 | 1 | 0.6 | 7.7 |
| -6.32024572E-02 | 1 | 0.6 | 8.3 |
| -6.30304384E-02 | 1 | 0.6 | 9.0 |
| -5.93846546E-02 | 1 | 0.6 | 9.6 |
| -5.55682625E-02 | 1 | 0.6 | 10.3 |
| -5.31703254E-02 | 1 | 0.6 | 10.9 |
| -5.23025906E-02 | 1 | 0.6 | 11.5 |
| -4.77452692E-02 | 1 | 0.6 | 12.2 |
| -4.73301422E-02 | 1 | 0.6 | 12.8 |
| -4.40865336E-02 | 1 | 0.6 | 13.5 |
| -4.34458366E-02 | 1 | 0.6 | 14.1 |
| -4.24230324E-02 | 1 | 0.6 | 14.7 |
| -4.04529275E-02 | 1 | 0.6 | 15.4 |
| -3.84833481E-02 | 1 | 0.6 | 16.0 |
| -3.67165048E-02 | 1 | 0.6 | 16.7 |
| -3.43879876E-02 | 1 | 0.6 | 17.3 |
| -3.39779501E-02 | 1 | 0.6 | 17.9 |
| -3.05218686E-02 | 1 | 0.6 | 18.6 |
| -3.03453699E-02 | 1 | 0.6 | 19.2 |
| -3.00392600E-02 | 1 | 0.6 | 19.9 |
| -2.95513845E-02 | 1 | 0.6 | 20.5 |
| -2.90895274E-02 | 1 | 0.6 | 21.2 |
| -2.87514395E-02 | 1 | 0.6 | 21.8 |

## The UNIVARIATE Procedure
## Variable: ret

| Frequency Counts | | | |
|---|---|---|---|
| | | Percents | |
| Value | Count | Cell | Cum |
| -2.81036090E-02 | 1 | 0.6 | 22.4 |
| -2.61740458E-02 | 1 | 0.6 | 23.1 |
| -2.36999311E-02 | 1 | 0.6 | 23.7 |
| -2.18160307E-02 | 1 | 0.6 | 24.4 |
| -1.98496904E-02 | 1 | 0.6 | 25.0 |
| -1.86482091E-02 | 1 | 0.6 | 25.6 |
| -1.77848752E-02 | 1 | 0.6 | 26.3 |
| -1.76470801E-02 | 1 | 0.6 | 26.9 |
| -1.74765673E-02 | 1 | 0.6 | 27.6 |
| -1.69444139E-02 | 1 | 0.6 | 28.2 |
| -1.68790101E-02 | 1 | 0.6 | 28.8 |
| -1.66783802E-02 | 1 | 0.6 | 29.5 |
| -1.65594024E-02 | 1 | 0.6 | 30.1 |
| -1.35840514E-02 | 1 | 0.6 | 30.8 |
| -1.16722728E-02 | 1 | 0.6 | 31.4 |
| -1.06672941E-02 | 1 | 0.6 | 32.1 |
| -1.04514723E-02 | 1 | 0.6 | 32.7 |
| -9.17878227E-03 | 1 | 0.6 | 33.3 |
| -8.07620016E-03 | 1 | 0.6 | 34.0 |
| -5.76748041E-03 | 1 | 0.6 | 34.6 |
| -5.61340562E-03 | 1 | 0.6 | 35.3 |
| -5.06012302E-03 | 1 | 0.6 | 35.9 |
| -4.64631819E-03 | 1 | 0.6 | 36.5 |
| -3.01062702E-03 | 1 | 0.6 | 37.2 |
| -2.79570557E-03 | 1 | 0.6 | 37.8 |
| -1.87541470E-03 | 1 | 0.6 | 38.5 |
| -8.90290556E-04 | 1 | 0.6 | 39.1 |
| -8.08319188E-05 | 1 | 0.6 | 39.7 |
| 7.98323882E-04 | 1 | 0.6 | 40.4 |
| 1.60663326E-03 | 1 | 0.6 | 41.0 |
| 3.18440082E-03 | 1 | 0.6 | 41.7 |
| 3.58809359E-03 | 1 | 0.6 | 42.3 |
| 3.82143949E-03 | 1 | 0.6 | 42.9 |
| 4.20613069E-03 | 1 | 0.6 | 43.6 |

## The UNIVARIATE Procedure
## Variable: ret

| Frequency Counts | | | |
|---|---|---|---|
| | | Percents | |
| Value | Count | Cell | Cum |
| 5.09116434E-03 | 1 | 0.6 | 44.2 |
| 5.70402081E-03 | 1 | 0.6 | 44.9 |
| 6.91645460E-03 | 1 | 0.6 | 45.5 |
| 7.70837655E-03 | 1 | 0.6 | 46.2 |
| 7.76379092E-03 | 1 | 0.6 | 46.8 |
| 8.57964852E-03 | 1 | 0.6 | 47.4 |
| 8.99280470E-03 | 1 | 0.6 | 48.1 |
| 1.11493946E-02 | 1 | 0.6 | 48.7 |
| 1.52528881E-02 | 1 | 0.6 | 49.4 |
| 1.56892196E-02 | 1 | 0.6 | 50.0 |
| 1.66279535E-02 | 1 | 0.6 | 50.6 |
| 1.67093298E-02 | 1 | 0.6 | 51.3 |
| 1.69287378E-02 | 1 | 0.6 | 51.9 |
| 1.71014064E-02 | 1 | 0.6 | 52.6 |
| 1.71576439E-02 | 1 | 0.6 | 53.2 |
| 1.75586160E-02 | 1 | 0.6 | 53.8 |
| 1.77631300E-02 | 1 | 0.6 | 54.5 |
| 1.86900777E-02 | 1 | 0.6 | 55.1 |
| 1.87130164E-02 | 1 | 0.6 | 55.8 |
| 1.87976196E-02 | 1 | 0.6 | 56.4 |
| 1.97686307E-02 | 1 | 0.6 | 57.1 |
| 2.15708119E-02 | 1 | 0.6 | 57.7 |
| 2.30384164E-02 | 1 | 0.6 | 58.3 |
| 2.33021965E-02 | 1 | 0.6 | 59.0 |
| 2.38322487E-02 | 1 | 0.6 | 59.6 |
| 2.66309784E-02 | 1 | 0.6 | 60.3 |
| 2.82200522E-02 | 1 | 0.6 | 60.9 |
| 2.89731477E-02 | 1 | 0.6 | 61.5 |
| 2.93061545E-02 | 1 | 0.6 | 62.2 |
| 3.06351025E-02 | 1 | 0.6 | 62.8 |
| 3.15962797E-02 | 1 | 0.6 | 63.5 |
| 3.33527974E-02 | 1 | 0.6 | 64.1 |
| 3.38337352E-02 | 1 | 0.6 | 64.7 |
| 3.44995807E-02 | 1 | 0.6 | 65.4 |

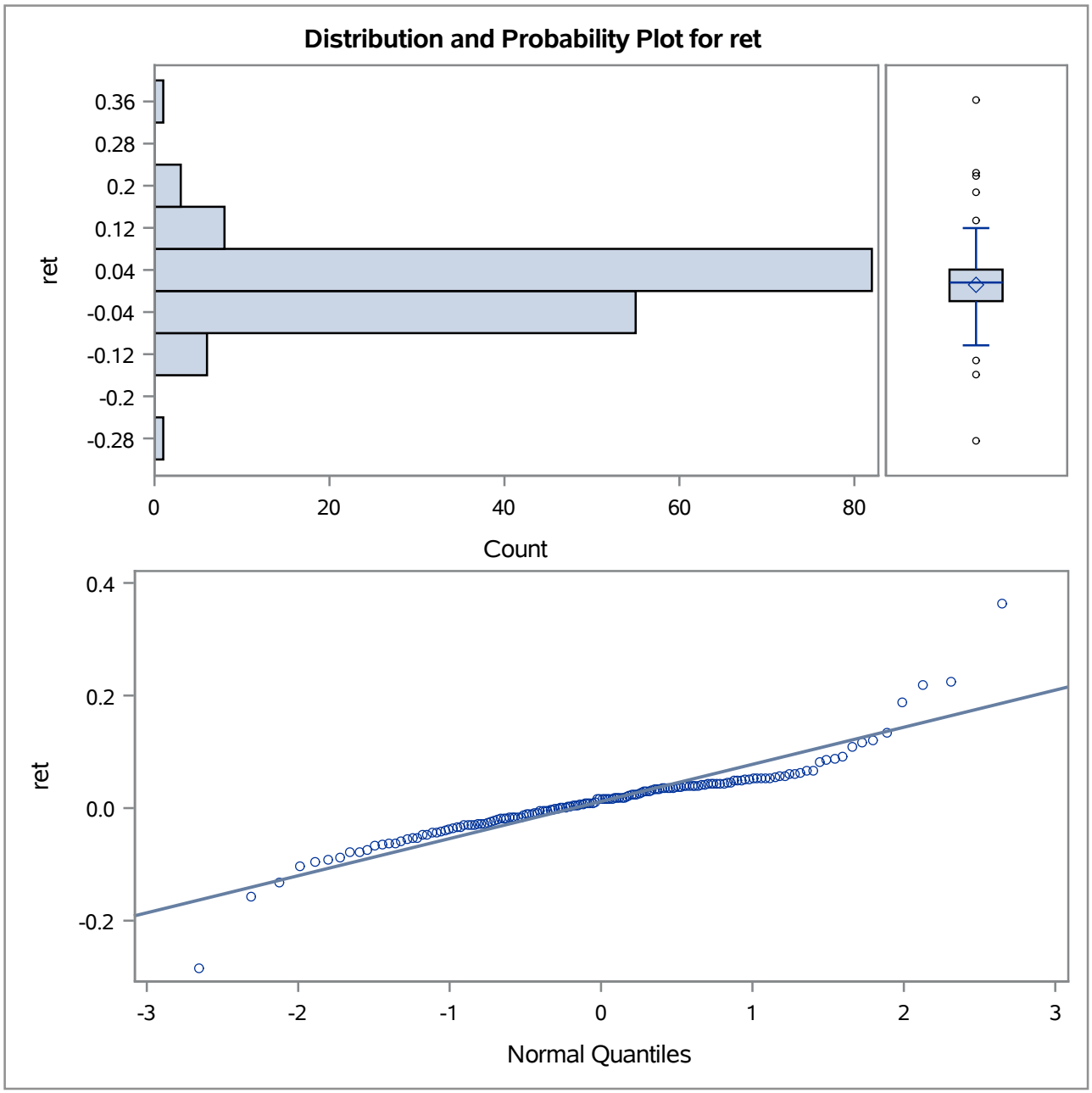
## The UNIVARIATE Procedure
## Variable: ret

| Frequency Counts | | | |
|---|---|---|---|
| | | Percents | |
| Value | Count | Cell | Cum |
| 3.50183143E-02 | 1 | 0.6 | 66.0 |
| 3.53212925E-02 | 1 | 0.6 | 66.7 |
| 3.54393120E-02 | 1 | 0.6 | 67.3 |
| 3.59848111E-02 | 1 | 0.6 | 67.9 |
| 3.64193728E-02 | 1 | 0.6 | 68.6 |
| 3.65133014E-02 | 1 | 0.6 | 69.2 |
| 3.66039628E-02 | 1 | 0.6 | 69.9 |
| 3.71670593E-02 | 1 | 0.6 | 70.5 |
| 3.86287208E-02 | 1 | 0.6 | 71.2 |
| 3.90018850E-02 | 1 | 0.6 | 71.8 |
| 3.93777449E-02 | 1 | 0.6 | 72.4 |
| 3.97968857E-02 | 1 | 0.6 | 73.1 |
| 3.99916006E-02 | 1 | 0.6 | 73.7 |
| 4.02010080E-02 | 1 | 0.6 | 74.4 |
| 4.03325071E-02 | 1 | 0.6 | 75.0 |
| 4.11106820E-02 | 1 | 0.6 | 75.6 |
| 4.24679711E-02 | 1 | 0.6 | 76.3 |
| 4.26969040E-02 | 1 | 0.6 | 76.9 |
| 4.27690313E-02 | 1 | 0.6 | 77.6 |
| 4.31591061E-02 | 1 | 0.6 | 78.2 |
| 4.32551315E-02 | 1 | 0.6 | 78.8 |
| 4.35551771E-02 | 1 | 0.6 | 79.5 |
| 4.44651780E-02 | 1 | 0.6 | 80.1 |
| 4.52194505E-02 | 1 | 0.6 | 80.8 |
| 4.82202496E-02 | 1 | 0.6 | 81.4 |
| 4.91127958E-02 | 1 | 0.6 | 82.1 |
| 4.94129530E-02 | 1 | 0.6 | 82.7 |
| 5.05174629E-02 | 1 | 0.6 | 83.3 |
| 5.05788277E-02 | 1 | 0.6 | 84.0 |
| 5.19368308E-02 | 1 | 0.6 | 84.6 |
| 5.23483283E-02 | 1 | 0.6 | 85.3 |
| 5.23787899E-02 | 1 | 0.6 | 85.9 |
| 5.30654355E-02 | 1 | 0.6 | 86.5 |
| 5.34806014E-02 | 1 | 0.6 | 87.2 |

## The UNIVARIATE Procedure
## Variable: ret

| Frequency Counts | | | |
|---|---|---|---|
| | | Percents | |
| Value | Count | Cell | Cum |
| 5.56181674E-02 | 1 | 0.6 | 87.8 |
| 5.59477087E-02 | 1 | 0.6 | 88.5 |
| 5.67573780E-02 | 1 | 0.6 | 89.1 |
| 5.97163912E-02 | 1 | 0.6 | 89.7 |
| 6.04252808E-02 | 1 | 0.6 | 90.4 |
| 6.15844956E-02 | 1 | 0.6 | 91.0 |
| 6.66362982E-02 | 1 | 0.6 | 91.7 |
| 6.70601978E-02 | 1 | 0.6 | 92.3 |
| 8.20161985E-02 | 1 | 0.6 | 92.9 |
| 8.50977539E-02 | 1 | 0.6 | 93.6 |
| 8.74162048E-02 | 1 | 0.6 | 94.2 |
| 9.06114585E-02 | 1 | 0.6 | 94.9 |
| 1.07924623E-01 | 1 | 0.6 | 95.5 |
| 1.16485697E-01 | 1 | 0.6 | 96.2 |
| 1.19528917E-01 | 1 | 0.6 | 96.8 |
| 1.33229076E-01 | 1 | 0.6 | 97.4 |
| 1.87351705E-01 | 1 | 0.6 | 98.1 |
| 2.18102911E-01 | 1 | 0.6 | 98.7 |
| 2.24346391E-01 | 1 | 0.6 | 99.4 |
| 3.63287576E-01 | 1 | 0.6 | 100.0 |

## The UNIVARIATE Procedure



## The MEANS Procedure

| Analysis Variable : ret |
|---|
| 95th Pctl |
| 0.1079246 |

## The UNIVARIATE Procedure
## Variable: ret

| Winsorized Means | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| **Percent Winsorized in Tail** | **Number Winsorized in Tail** | **Winsorized Mean** | **Std Error Winsorized Mean** | **95% Confidence Limits** | | **DF** | **t for H0: Mu0=0.00** | **Pr > \|t\|** |
| **5.13** | 8 | 0.009596 | 0.003981 | 0.001726 | 0.017467 | 139 | 2.410733 | 0.0172 |

## The UNIVARIATE Procedure
## Variable: ret

| Trimmed Means | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| **Percent Trimmed in Tail** | **Number Trimmed in Tail** | **Trimmed Mean** | **Std Error Trimmed Mean** | **95% Confidence Limits** | | **DF** | **t for H0: Mu0=0.00** | **Pr > \|t\|** |
| **5.13** | 8 | 0.009998 | 0.003979 | 0.002130 | 0.017865 | 139 | 2.512588 | 0.0131 |

| Obs | _TYPE_ | _FREQ_ | variance |
|---|---|---|---|
| 1 | 0 | 157 | .004348631 |

| Obs | stddev |
|---|---|
| 1 | 0.065944 |

| Obs | Median |
|---|---|
| **1** | 0.016159 |

| Obs | ret_Median | ret_Mean |
|---|---|---|
| **1** | 0.016159 | 0.011778 |

## The UNIVARIATE Procedure
## Variable: absmeandev

| Moments | | | |
|---|---|---|---|
| **N** | 156 | **Sum Weights** | 156 |
| **Mean** | 0.04382099 | **Sum Observations** | 6.83607433 |
| **Std Deviation** | 0.04915244 | **Variance** | 0.00241596 |
| **Skewness** | 3.31461676 | **Kurtosis** | 14.6992299 |
| **Uncorrected SS** | 0.67403774 | **Corrected SS** | 0.3744742 |
| **Coeff Variation** | 112.166436 | **Std Error Mean** | 0.00393534 |

| Basic Statistical Measures | | | |
|---|---|---|---|
| **Location** | | **Variability** | |
| **Mean** | 0.043821 | **Std Deviation** | 0.04915 |
| **Median** | 0.029994 | **Variance** | 0.00242 |
| **Mode** | . | **Range** | 0.35088 |
| | | **Interquartile Range** | 0.03339 |

| Tests for Location: Mu0=0 | | | | |
|---|---|---|---|---|
| **Test** | **Statistic** | | **p Value** | |
| **Student's t** | **t** | 11.13523 | **Pr > \|t\|** | <.0001 |
| **Sign** | **M** | 78 | **Pr >= \|M\|** | <.0001 |
| **Signed Rank** | **S** | 6123 | **Pr >= \|S\|** | <.0001 |

| Quantiles (Definition 5) | |
|---|---|
| **Level** | **Quantile** |
| **100% Max** | 0.351510005 |
| **99%** | 0.296771881 |
| **95%** | 0.121451505 |
| **90%** | 0.090753919 |
| **75% Q3** | 0.050033922 |
| **50% Median** | 0.029994114 |
| **25% Q1** | 0.016640088 |
| **10%** | 0.006073551 |
| **5%** | 0.004850382 |
| **1%** | 0.002784767 |
| **0% Min** | 0.000628177 |

## The UNIVARIATE Procedure
## Variable: absmeandev

| Extreme Observations | | | |
|---|---|---|---|
| Lowest | | Highest | |
| Value | Obs | Value | Obs |
| 0.000628177 | 134 | 0.175574 | 7 |
| 0.002784767 | 4 | 0.206325 | 71 |
| 0.003197923 | 58 | 0.212569 | 20 |
| 0.003475317 | 128 | 0.296772 | 151 |
| 0.003911648 | 99 | 0.351510 | 46 |

| Missing Values | | | |
|---|---|---|---|
| | | Percent Of | |
| Missing Value | Count | All Obs | Missing Obs |
| . | 1 | 0.64 | 100.00 |

## The MEANS Procedure

| Analysis Variable : numerator | | | | |
|---|---|---|---|---|
| **N** | **Mean** | **Std Dev** | **Minimum** | **Maximum** |
| 76 | 0.0040157 | 0.0108536 | 3.946063E-7 | 0.0880735 |

| Obs | _TYPE_ | _FREQ_ | numsum | ret_Mean | ret_N | semi_deviation |
|---|---|---|---|---|---|---|
| **1** | 0 | 77 | 0.30519 | 0.011778 | 156 | 0.044373 |

## The HPBIN Procedure

| Performance Information | |
|---|---|
| **Execution Mode** | Single-Machine |
| **Number of Threads** | 2 |

| Data Access Information | | | |
|---|---|---|---|
| **Data** | **Engine** | **Role** | **Path** |
| **WORK.NVIDIA** | V9 | Input | On Client |
| **WORK.MODAL_STATS** | V9 | Output | On Client |

| Binning Information | |
|---|---|
| **Method** | Bucket Binning |
| **Number of Bins Specified** | 10 |
| **Number of Variables** | 1 |

| Mapping | | | | |
|---|---|---|---|---|
| **Variable** | **Binned Variable** | **Range** | **Frequency** | **Proportion** |
| **ret** | **BIN_ret** | ret < -0.220166121 | 1 | 0.00641026 |
| | | -0.220166121 <= ret < -0.155337932 | 1 | 0.00641026 |
| | | -0.155337932 <= ret < -0.090509744 | 4 | 0.02564103 |
| | | -0.090509744 <= ret < -0.025681555 | 30 | 0.19230769 |
| | | -0.025681555 <= ret < 0.0391466334 | 76 | 0.48717949 |
| | | 0.0391466334 <= ret < 0.103974822 | 36 | 0.23076923 |
| | | 0.103974822 <= ret < 0.1688030106 | 4 | 0.02564103 |
| | | 0.1688030106 <= ret < 0.2336311992 | 3 | 0.01923077 |
| | | 0.2336311992 <= ret < 0.2984593878 | 0 | 0 |
| | | 0.2984593878 <= ret | 1 | 0.00641026 |

| Obs | BIN_ret |
|---|---|
| **1** | 0 |
| **2** | 4 |
| **3** | 4 |
| **4** | 5 |
| **5** | 5 |
| **6** | 3 |
| **7** | 8 |
| **8** | 6 |
| **9** | 5 |
| **10** | 4 |
| **11** | 5 |
| **12** | 6 |
| **13** | 5 |
| **14** | 5 |
| **15** | 6 |
| **16** | 5 |
| **17** | 5 |
| **18** | 4 |
| **19** | 5 |
| **20** | 8 |
| **21** | 6 |
| **22** | 5 |
| **23** | 5 |
| **24** | 5 |
| **25** | 5 |
| **26** | 4 |
| **27** | 6 |
| **28** | 6 |
| **29** | 5 |
| **30** | 6 |
| **31** | 5 |
| **32** | 6 |
| **33** | 6 |
| **34** | 5 |
| **35** | 5 |
| **36** | 5 |
| **37** | 5 |
| **38** | 5 |

| Obs | BIN_ret |
|---|---|
| **39** | 5 |
| **40** | 5 |
| **41** | 4 |
| **42** | 5 |
| **43** | 6 |
| **44** | 4 |
| **45** | 5 |
| **46** | 10 |
| **47** | 5 |
| **48** | 4 |
| **49** | 6 |
| **50** | 6 |
| **51** | 6 |
| **52** | 6 |
| **53** | 4 |
| **54** | 5 |
| **55** | 5 |
| **56** | 6 |
| **57** | 6 |
| **58** | 5 |
| **59** | 4 |
| **60** | 4 |
| **61** | 5 |
| **62** | 5 |
| **63** | 6 |
| **64** | 5 |
| **65** | 5 |
| **66** | 4 |
| **67** | 4 |
| **68** | 6 |
| **69** | 6 |
| **70** | 5 |
| **71** | 8 |
| **72** | 6 |
| **73** | 5 |
| **74** | 6 |
| **75** | 7 |
| **76** | 4 |

| Obs | BIN_ret |
|---|---|
| **77** | 6 |
| **78** | 4 |
| **79** | 5 |
| **80** | 7 |
| **81** | 6 |
| **82** | 4 |
| **83** | 5 |
| **84** | 5 |
| **85** | 5 |
| **86** | 5 |
| **87** | 5 |
| **88** | 5 |
| **89** | 5 |
| **90** | 6 |
| **91** | 4 |
| **92** | 5 |
| **93** | 6 |
| **94** | 5 |
| **95** | 5 |
| **96** | 6 |
| **97** | 5 |
| **98** | 5 |
| **99** | 5 |
| **100** | 4 |
| **101** | 4 |
| **102** | 4 |
| **103** | 6 |
| **104** | 5 |
| **105** | 6 |
| **106** | 6 |
| **107** | 5 |
| **108** | 6 |
| **109** | 5 |
| **110** | 3 |
| **111** | 7 |
| **112** | 5 |
| **113** | 4 |
| **114** | 5 |

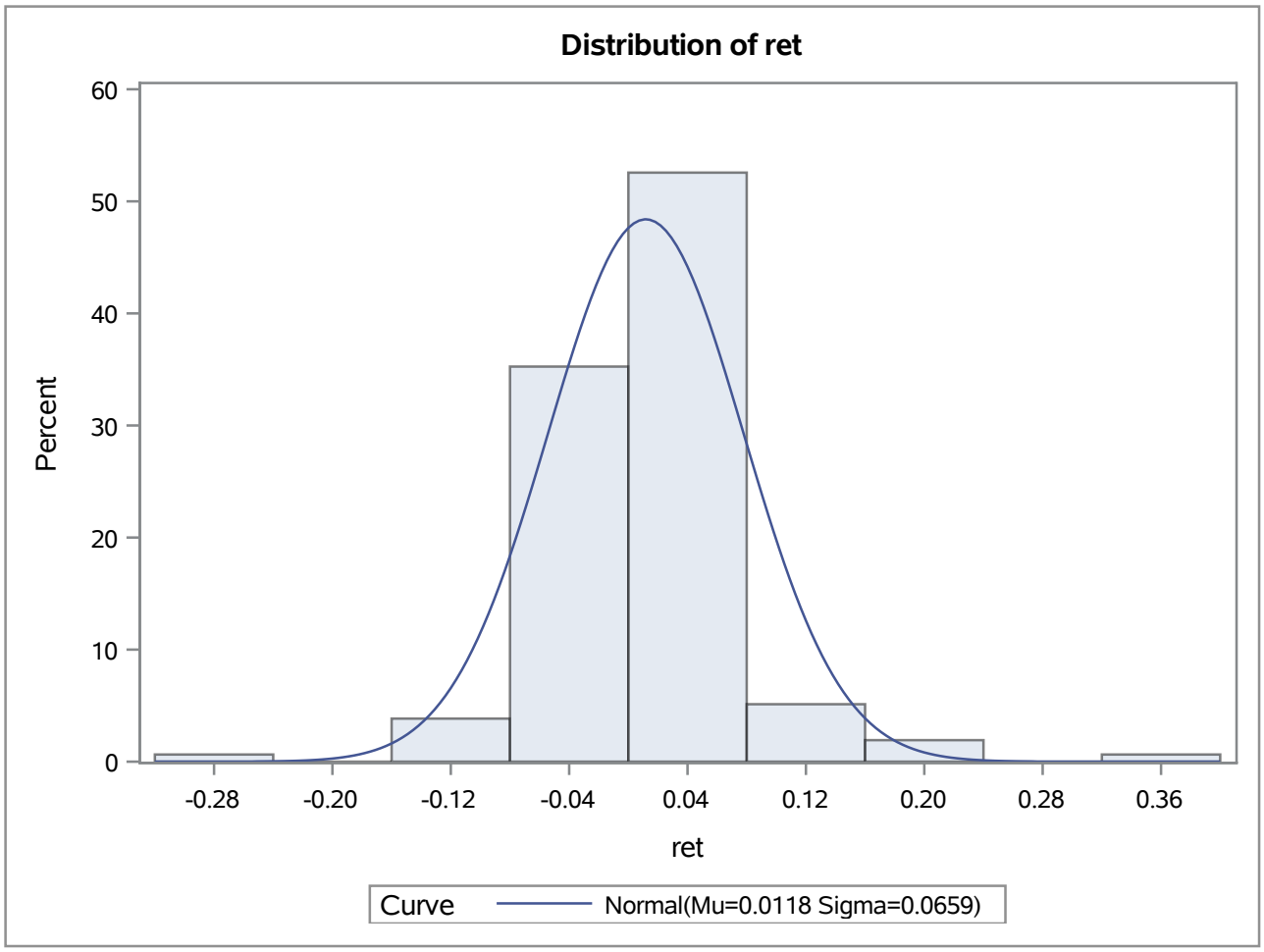
| Obs | BIN_ret |
|---|---|
| **115** | 5 |
| **116** | 4 |
| **117** | 4 |
| **118** | 4 |
| **119** | 6 |
| **120** | 5 |
| **121** | 5 |
| **122** | 5 |
| **123** | 7 |
| **124** | 4 |
| **125** | 5 |
| **126** | 5 |
| **127** | 6 |
| **128** | 5 |
| **129** | 4 |
| **130** | 4 |
| **131** | 5 |
| **132** | 5 |
| **133** | 5 |
| **134** | 5 |
| **135** | 5 |
| **136** | 5 |
| **137** | 5 |
| **138** | 5 |
| **139** | 6 |
| **140** | 5 |
| **141** | 5 |
| **142** | 5 |
| **143** | 5 |
| **144** | 6 |
| **145** | 2 |
| **146** | 5 |
| **147** | 3 |
| **148** | 6 |
| **149** | 4 |
| **150** | 5 |
| **151** | 1 |
| **152** | 6 |

| Obs | BIN_ret |
|---|---|
| **153** | 5 |
| **154** | 4 |
| **155** | 3 |
| **156** | 4 |
| **157** | 5 |

## The UNIVARIATE Procedure
## Variable: ret

| Moments | | | |
|---|---|---|---|
| **N** | 156 | **Sum Weights** | 156 |
| **Mean** | 0.01177757 | **Sum Observations** | 1.83730116 |
| **Std Deviation** | 0.06594415 | **Variance** | 0.00434863 |
| **Skewness** | 0.67727404 | **Kurtosis** | 7.90011281 |
| **Uncorrected SS** | 0.69567668 | **Corrected SS** | 0.67403774 |
| **Coeff Variation** | 559.912942 | **Std Error Mean** | 0.00527976 |

The UNIVARIATE Procedure



## The UNIVARIATE Procedure
## Fitted Normal Distribution for ret

| Parameters for Normal Distribution | | |
|---|---|---|
| **Parameter** | **Symbol** | **Estimate** |
| **Mean** | Mu | 0.011778 |
| **Std Dev** | Sigma | 0.065944 |

| Goodness-of-Fit Tests for Normal Distribution | | | | |
|---|---|---|---|---|
| **Test** | **Statistic** | | **p Value** | |
| **Kolmogorov-Smirnov** | **D** | 0.13861684 | **Pr > D** | <0.010 |
| **Cramer-von Mises** | **W-Sq** | 0.58855796 | **Pr > W-Sq** | <0.005 |
| **Anderson-Darling** | **A-Sq** | 3.78999361 | **Pr > A-Sq** | <0.005 |

| Quantiles for Normal Distribution | | |
|---|---|---|
| | **Quantile** | |
| **Percent** | **Observed** | **Estimated** |
| **1.0** | -0.15812 | -0.14163 |
| **5.0** | -0.07898 | -0.09669 |
| **10.0** | -0.05557 | -0.07273 |
| **25.0** | -0.01925 | -0.03270 |
| **50.0** | 0.01616 | 0.01178 |
| **75.0** | 0.04072 | 0.05626 |
| **90.0** | 0.06043 | 0.09629 |
| **95.0** | 0.10792 | 0.12025 |
| **99.0** | 0.22435 | 0.16519 |

## The UNIVARIATE Procedure
## Variable: ret

| Tests for Normality | | | | |
|---|---|---|---|---|
| **Test** | **Statistic** | | **p Value** | |
| **Shapiro-Wilk** | **W** | 0.880459 | **Pr < W** | <0.0001 |
| **Kolmogorov-Smirnov** | **D** | 0.138617 | **Pr > D** | <0.0100 |
| **Cramer-von Mises** | **W-Sq** | 0.588558 | **Pr > W-Sq** | <0.0050 |
| **Anderson-Darling** | **A-Sq** | 3.789994 | **Pr > A-Sq** | <0.0050 |

## The MEANS Procedure

| Analysis Variable : ret |
|---|
| Kurtosis |
| 7.9001128 |

| Obs | Exp_return | stddev |
|---|---|---|
| **1** | 0.011778 | 0.065944 |

| Obs | _TYPE_ | _FREQ_ | BC_1MONTH_Mean | Exp_return | stddev | SFratio | probability | Sharpe |
|---|---|---|---|---|---|---|---|---|
| 1 | 0 | 750 | 0.9803866667 | 0.011778 | 0.065944 | 0.16980 | 0.43258 | 0.17574 |

| Obs | _TYPE_ | _FREQ_ | BC_1MONTH_Mean | Exp_return | stddev | SFratio | probability | Sharpe |
|---|---|---|---|---|---|---|---|---|
| **1** | 0 | 750 | 0.9803866667 | .001780786 | 0.018190 | 0.066015 | 0.47368 | 0.087537 |

## The CONTENTS Procedure

| | | | |
|---|---|---|---|
| **Data Set Name** | WORK.NVIDIA | **Observations** | 157 |
| **Member Type** | DATA | **Variables** | 7 |
| **Engine** | V9 | **Indexes** | 0 |
| **Created** | 05/16/2019 17:35:14 | **Observation Length** | 56 |
| **Last Modified** | 05/16/2019 17:35:14 | **Deleted Observations** | 0 |
| **Protection** | | **Compressed** | NO |
| **Data Set Type** | | **Sorted** | NO |
| **Label** | | | |
| **Data Representation** | SOLARIS_X86_64, LINUX_X86_64, ALPHA_TRU64, LINUX_IA64 | | |
| **Encoding** | utf-8 Unicode (UTF-8) | | |

| Engine/Host Dependent Information | |
|---|---|
| **Data Set Page Size** | 131072 |
| **Number of Data Set Pages** | 1 |
| **First Data Page** | 1 |
| **Max Obs per Page** | 2334 |
| **Obs in First Data Page** | 157 |
| **Number of Data Set Repairs** | 0 |
| **Filename** | /saswork/SAS_work299A00002B9B_odaws04-prod-us/SAS_workF1B300002B9B_odaws04-prod-us/nvidia.sas7bdat |
| **Release Created** | 9.0401M5 |
| **Host Created** | Linux |
| **Inode Number** | 536930194 |
| **Access Permission** | rw-r--r-- |
| **Owner Name** | u37560128 |
| **File Size** | 256KB |
| **File Size (bytes)** | 262144 |

| Alphabetic List of Variables and Attributes | | | | | |
|---|---|---|---|---|---|
| **#** | **Variable** | **Type** | **Len** | **Format** | **Informat** |
| **6** | Adj_Close | Num | 8 | BEST12. | BEST32. |
| **5** | Close | Num | 8 | BEST12. | BEST32. |
| **1** | Date | Num | 8 | MMDDYY10. | MMDDYY10. |
| **3** | High | Num | 8 | BEST12. | BEST32. |
| **4** | Low | Num | 8 | BEST12. | BEST32. |
| **2** | Open | Num | 8 | BEST12. | BEST32. |
| **7** | Volume | Num | 8 | BEST12. | BEST32. |

## The CONTENTS Procedure

| | | | |
|---|---|---|---|
| **Data Set Name** | WORK.RISKFREE | **Observations** | 750 |
| **Member Type** | DATA | **Variables** | 2 |
| **Engine** | V9 | **Indexes** | 0 |
| **Created** | 05/16/2019 17:35:14 | **Observation Length** | 16 |
| **Last Modified** | 05/16/2019 17:35:14 | **Deleted Observations** | 0 |
| **Protection** | | **Compressed** | NO |
| **Data Set Type** | | **Sorted** | NO |
| **Label** | | | |
| **Data Representation** | SOLARIS_X86_64, LINUX_X86_64, ALPHA_TRU64, LINUX_IA64 | | |
| **Encoding** | utf-8 Unicode (UTF-8) | | |

| **Engine/Host Dependent Information** | |
|---|---|
| **Data Set Page Size** | 131072 |
| **Number of Data Set Pages** | 1 |
| **First Data Page** | 1 |
| **Max Obs per Page** | 8126 |
| **Obs in First Data Page** | 750 |
| **Number of Data Set Repairs** | 0 |
| **Filename** | /saswork/SAS_work299A00002B9B_odaws04-prod-us/SAS_workF1B300002B9B_odaws04-prod-us/riskfree.sas7bdat |
| **Release Created** | 9.0401M5 |
| **Host Created** | Linux |
| **Inode Number** | 536930196 |
| **Access Permission** | rw-r--r-- |
| **Owner Name** | u37560128 |
| **File Size** | 256KB |
| **File Size (bytes)** | 262144 |

| **Alphabetic List of Variables and Attributes** | | | | | |
|---|---|---|---|---|---|
| **#** | **Variable** | **Type** | **Len** | **Format** | **Informat** |
| **2** | BC_1MONTH | Num | 8 | BEST12. | BEST32. |
| **1** | NEW_DATE | Num | 8 | DATETIME. | ANYDTDTM40. |

## The CONTENTS Procedure

| | | | |
|---|---|---|---|
| **Data Set Name** | WORK.R3000 | **Observations** | 157 |
| **Member Type** | DATA | **Variables** | 7 |
| **Engine** | V9 | **Indexes** | 0 |
| **Created** | 05/16/2019 17:35:14 | **Observation Length** | 56 |
| **Last Modified** | 05/16/2019 17:35:14 | **Deleted Observations** | 0 |
| **Protection** | | **Compressed** | NO |
| **Data Set Type** | | **Sorted** | NO |
| **Label** | | | |
| **Data Representation** | SOLARIS_X86_64, LINUX_X86_64, ALPHA_TRU64, LINUX_IA64 | | |
| **Encoding** | utf-8 Unicode (UTF-8) | | |

| Engine/Host Dependent Information | |
|---|---|
| **Data Set Page Size** | 131072 |
| **Number of Data Set Pages** | 1 |
| **First Data Page** | 1 |
| **Max Obs per Page** | 2334 |
| **Obs in First Data Page** | 157 |
| **Number of Data Set Repairs** | 0 |
| **Filename** | /saswork/SAS_work299A00002B9B_odaws04-prod-us/SAS_workF1B300002B9B_odaws04-prod-us/r3000.sas7bdat |
| **Release Created** | 9.0401M5 |
| **Host Created** | Linux |
| **Inode Number** | 536930197 |
| **Access Permission** | rw-r--r-- |
| **Owner Name** | u37560128 |
| **File Size** | 256KB |
| **File Size (bytes)** | 262144 |

| Alphabetic List of Variables and Attributes | | | | | |
|---|---|---|---|---|---|
| **#** | **Variable** | **Type** | **Len** | **Format** | **Informat** |
| **6** | Adj_Close | Num | 8 | BEST12. | BEST32. |
| **5** | Close | Num | 8 | BEST12. | BEST32. |
| **1** | Date | Num | 8 | MMDDYY10. | MMDDYY10. |
| **3** | High | Num | 8 | BEST12. | BEST32. |
| **4** | Low | Num | 8 | BEST12. | BEST32. |
| **2** | Open | Num | 8 | BEST12. | BEST32. |
| **7** | Volume | Num | 8 | BEST12. | BEST32. |

## The REG Procedure
## Model: capm
## Dependent Variable: rp

| | |
|---|---|
| **Number of Observations Read** | 153 |
| **Number of Observations Used** | 153 |

**Analysis of Variance**

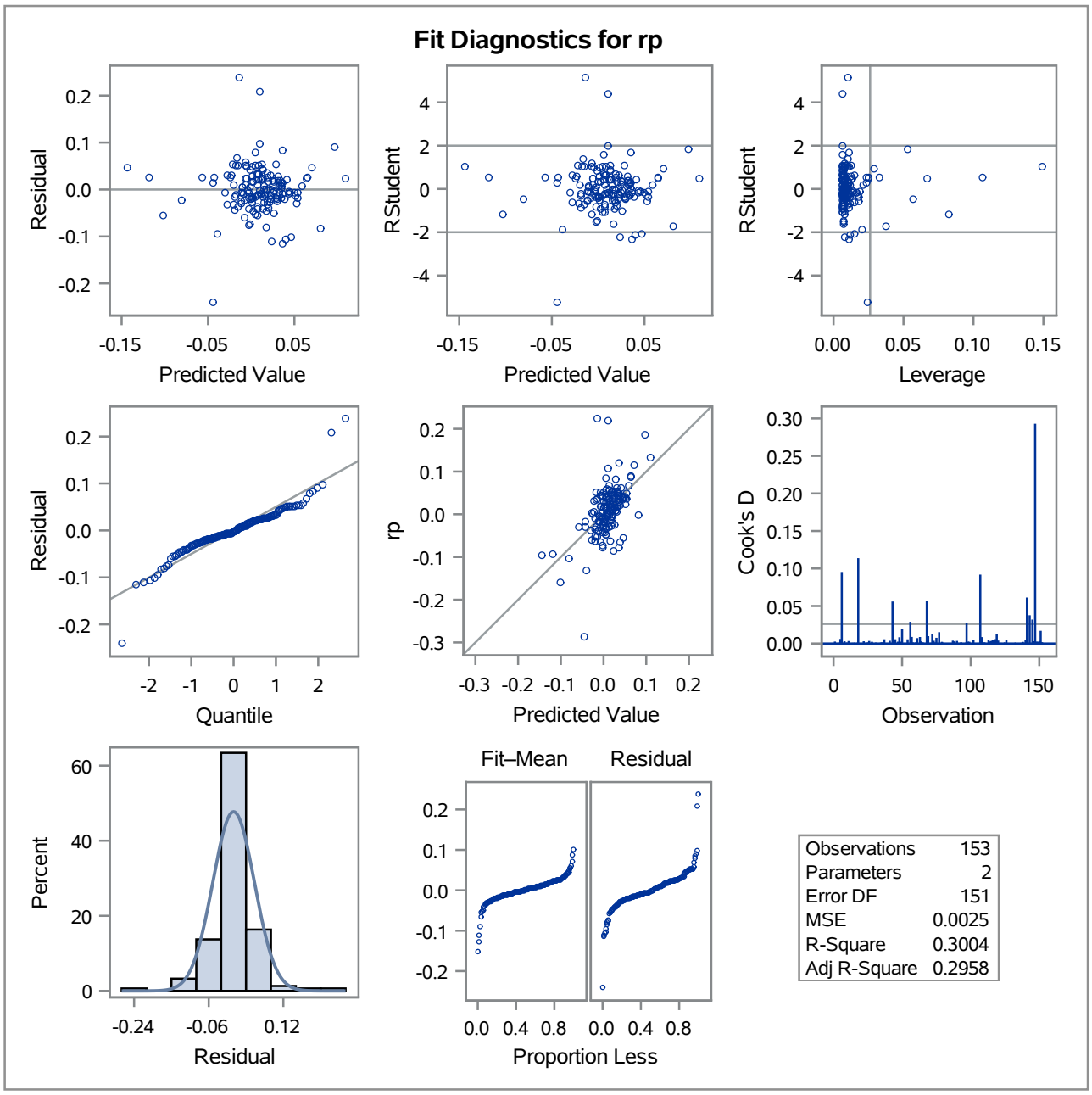
| Source | DF | Sum of Squares | Mean Square | F Value | Pr > F |
|---|---|---|---|---|---|
| **Model** | 1 | 0.16426 | 0.16426 | 64.84 | <.0001 |
| **Error** | 151 | 0.38252 | 0.00253 | | |
| **Corrected Total** | 152 | 0.54678 | | | |

| | | | |
|---|---|---|---|
| **Root MSE** | 0.05033 | **R-Square** | 0.3004 |
| **Dependent Mean** | 0.00952 | **Adj R-Sq** | 0.2958 |
| **Coeff Var** | 528.90459 | | |

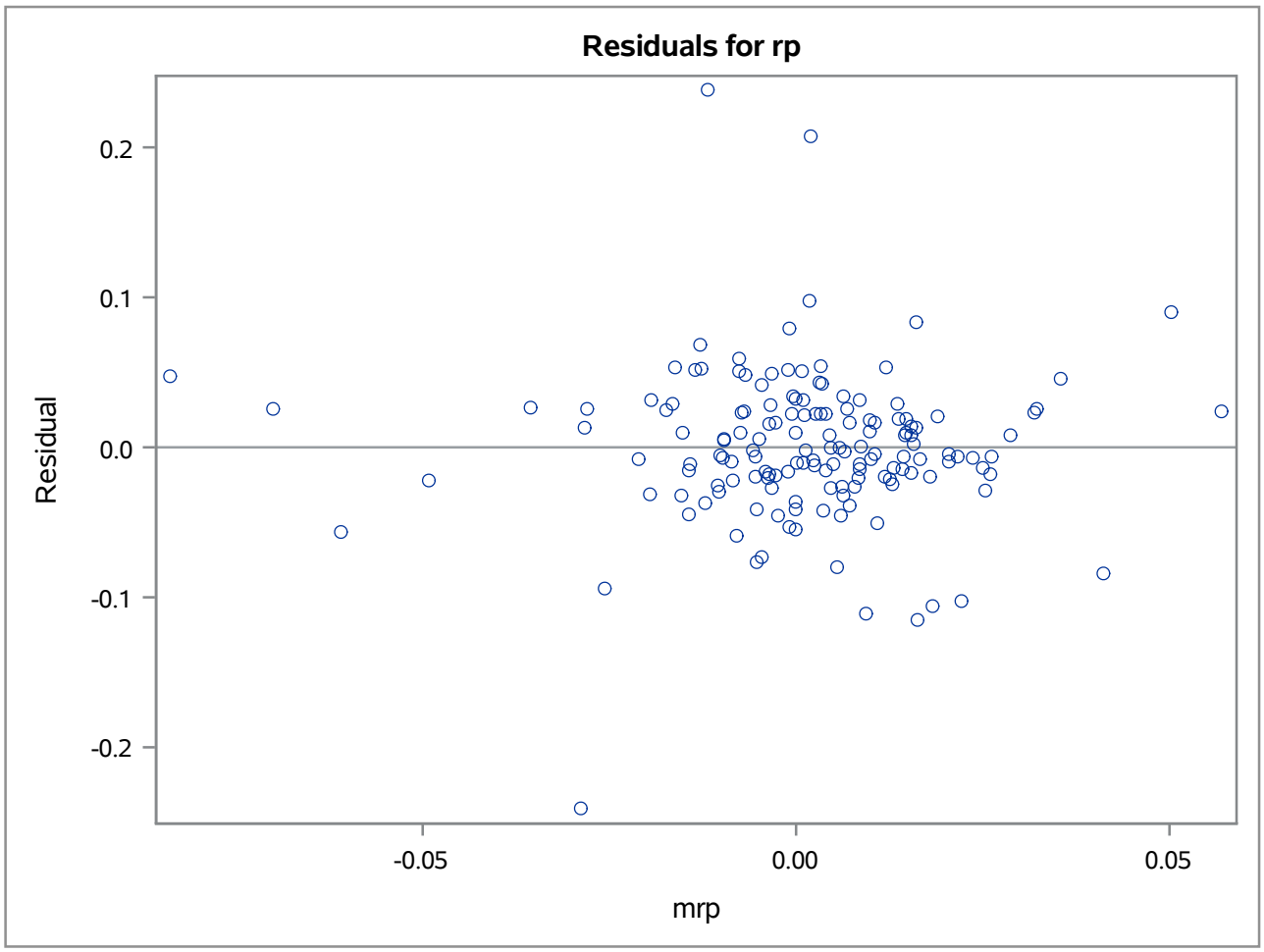
**Parameter Estimates**

| Variable | DF | Parameter Estimate | Standard Error | t Value | Pr > \|t\| |
|---|---|---|---|---|---|
| **Intercept** | 1 | 0.00702 | 0.00408 | 1.72 | 0.0874 |
| **mrp** | 1 | 1.79394 | 0.22279 | 8.05 | <.0001 |

**The REG Procedure**
**Model: capm**
**Dependent Variable: rp**



**The REG Procedure**
**Model: capm**
**Dependent Variable: rp**



**The REG Procedure**
**Model: capm**
**Dependent Variable: rp**