

```
dt = 1 / 365;
```

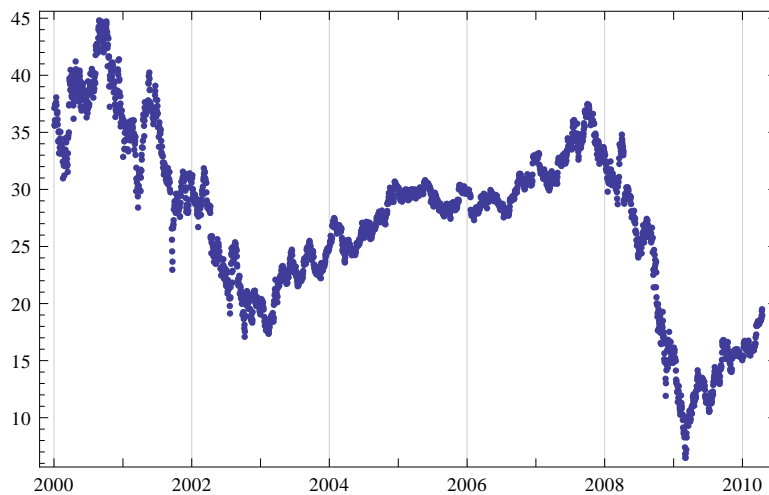
```
A = FinancialData["^DJI", "Jan. 1, 2008"][[1 ;; 576 / 2]];
```

```
A = FinancialData["IFX.DE", "Jan. 1, 2000"];
```

```
A = FinancialData["GE", "Jan. 1, 2000"];
```

```
A = FinancialData["NYSE:MHP", "Jan. 1, 2007"];
```

```
DateListPlot[A]
```



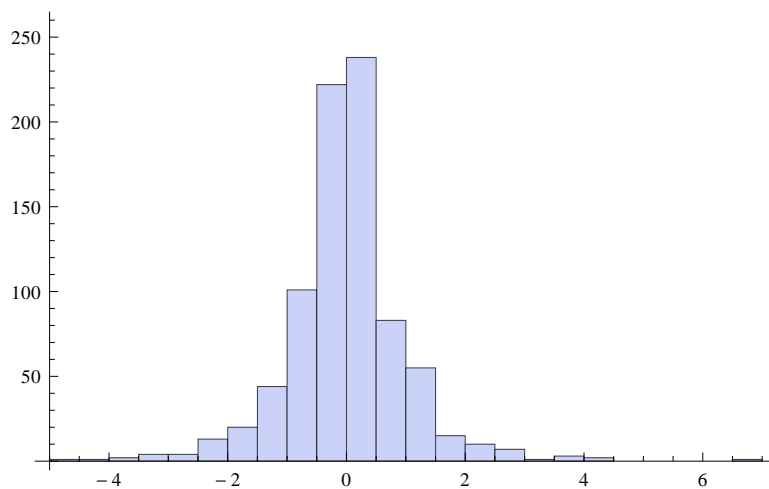
```
B = Differences[Log[Transpose[A]]][[2]] / Sqrt[dt];
```

```
Sqrt[Variance[B]]
```

```
B = (B - Mean[B]) / Sqrt[Variance[B]];
```

```
0.589266
```

```
Histogram[B, PlotRange -> All]
```



Skewness [B]

Kurtosis [B]

100

$(-\text{Sqrt}[\text{Kurtosis}[B] - 1 - \text{Skewness}[B]^2] + \text{Sqrt}[\text{Kurtosis}[B] - 1]) / \text{Sqrt}[\text{Kurtosis}[B] - 1]$

0.371081

8.68144

0.900375

Kurtosis [B]