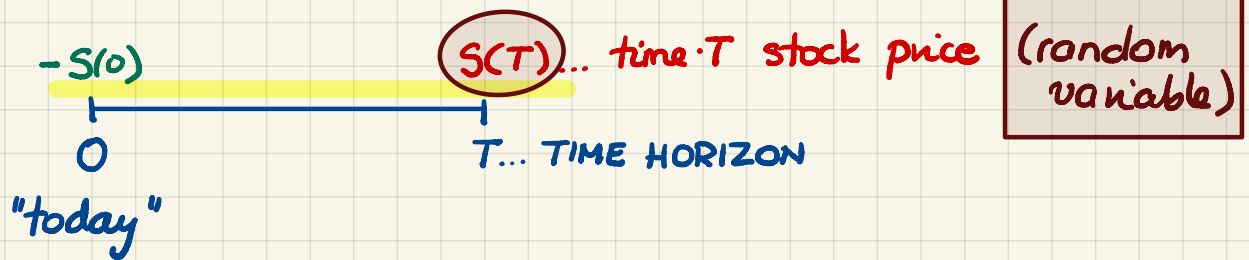


M339D: January 29th, 2024.

Simple Moment Matching.

Theoretical	Empirical	'R'
X	x_1, x_2, \dots, x_n	$\text{data} = c(x_1, \dots, x_n)$
$\mathbb{E}[X]$	$\bar{x} = \frac{1}{n} (x_1 + \dots + x_n)$	$\text{mean}(\text{data})$
$\text{Var}[X] := \mathbb{E}[(X - \mathbb{E}[X])^2]$	$s^2 := \frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})^2$	$\text{var}(\text{data})$
$\text{SD}[X] := \sqrt{\text{Var}[X]}$	$s := \sqrt{s^2}$	$\text{sd}(\text{data})$

Overnight Purchase of One share of stock.



Short Sale.

