

# PHY 250 Econophysics

## Project 1

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The trailing returns of VIX spike during times of great volatility of the SPX.

Company	Three month drawdown	Twelve month drawdown
GSPC	-41.7706%	-48.8228%
VIX	-62.0275%	-72.5575%
SPY	-41.8049%	-48.5915%
AAPL	-84.8428%	-86.9960%
MSFT	-60.0035%	-64.6996%
PG	-51.0808%	-51.0703%
FDX	-51.6707%	-67.8392%
KO	-54.5095%	-50.3278%
GE	-69.5312%	-80.2198%
YHOO	-77.0050%	-94.0658%











