

When the funding rate deviates from +1bps either below or above, how long did it take for the funding rate to revert back to +1bps when it was below and how long did it take when it was above.

signal	mean	med	stdev	number of unique periods
-1	3.967044	3	3.780436	291
1	5.805519	3	6.677655	199

What is the cumulative funding rate? Sum of the funding rates when cumulative days above or below 1?

Cumulative sum of funding rates NET since start: 0.141088

Cumulative funding rates when in periods of above or below:

signal	mean	min	med	max	stdev
-1	-0.0041983	-0.042885	-0.001614	-0.000101	0.0064916
1	0.0084109	0.000102	0.002436	0.111593	0.0161430

3. What is the likelihood of funding rate deviating from 1 again in the next 1 period

Using a Poisson distribution will give a rigorous upper limit estimation defined by the following PMFs. Analytically, it is clear that the likelihood of funding existing is only 1 period long.



