daily returns on TESLA 2019/01/02 - 2021/12/31

Obs	price	return	t
1	20.6747	.	1
2	20.0240	-0.031978	2
3	21.1793	0.056094	3
4	22.3307	0.052935	4
5	22.3567	0.001164	5
6	22.5687	0.009438	6
7	22.9980	0.018845	7
8	23.1507	0.006616	8
9	22.2933	-0.037736	9
10	22.9620	0.029553	10

daily returns on TESLA 2019/01/02 - 2021/12/31

The UNIVARIATE Procedure
Variable: return

Moments			
N	750	Sum Weights	750
Mean	0.00378061	Sum Observations	2.83546043
Std Deviation	0.04233713	Variance	0.00179243
Skewness	-0.2953759	Kurtosis	4.83367284
Uncorrected SS	1.3532515	Corrected SS	1.34253172
Coeff Variation	1119.8479	Std Error Mean	0.00154593

Basic Statistical Measures			
Location		Variability	
Mean	0.003781	Std Deviation	0.04234
Median	0.002698	Variance	0.00179
Mode	.	Range	0.41796
		Interquartile Range	0.03981

Tests for Location: Mu0=0				
Test	Statistic		p Value	
Student's t	t	2.445522	Pr > |t|	0.0147
Sign	M	35	Pr >= |M|	0.0117
Signed Rank	S	18242.5	Pr >= |S|	0.0021

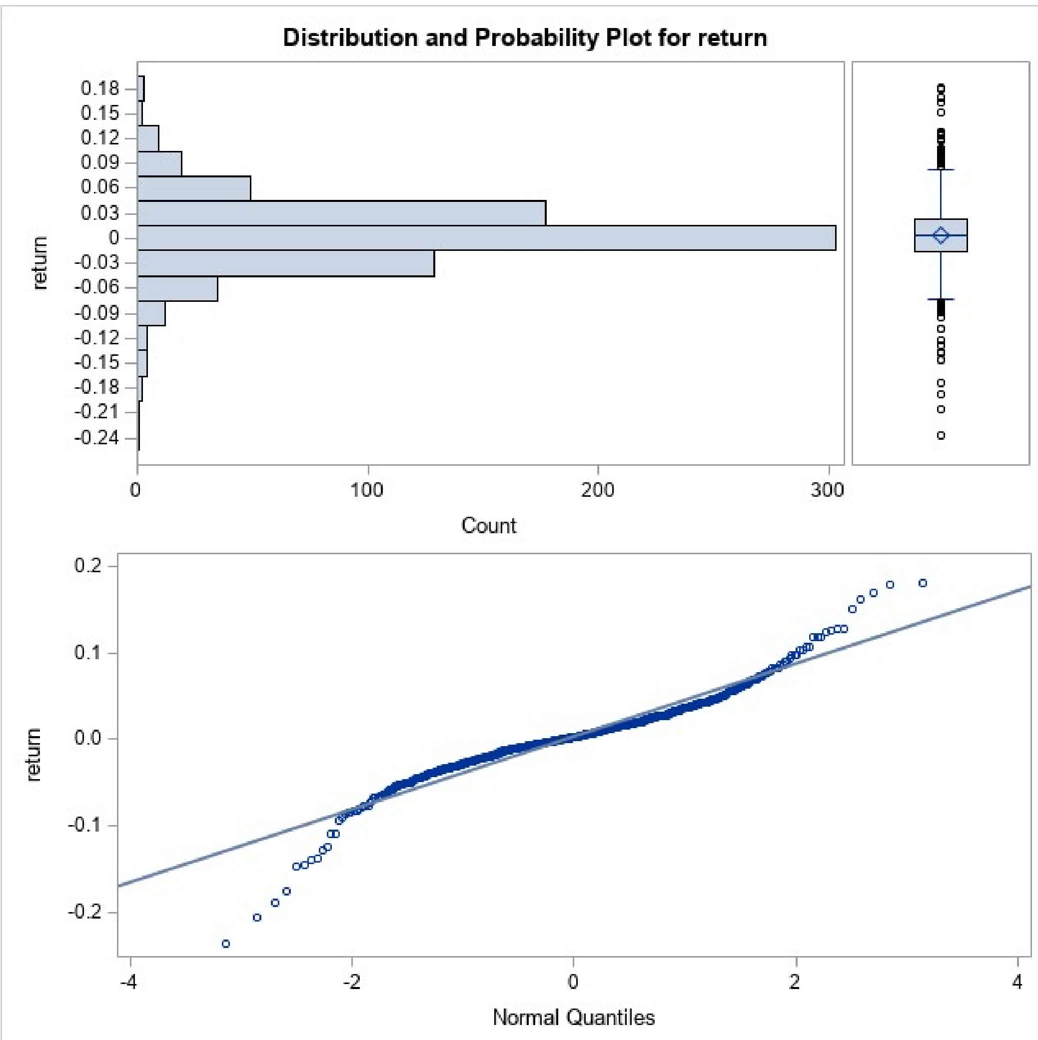
Tests for Normality				
Test	Statistic		p Value	
Shapiro-Wilk	W	0.929386	Pr < W	<0.0001
Kolmogorov-Smirnov	D	0.086314	Pr > D	<0.0100
Cramer-von Mises	W-Sq	2.019849	Pr > W-Sq	<0.0050
Anderson-Darling	A-Sq	11.81865	Pr > A-Sq	<0.0050

Quantiles (Definition 5)	
Level	Quantile
100% Max	0.1814450
99%	0.1264511
95%	0.0700446
90%	0.0467695
75% Q3	0.0241495
50% Median	0.0026976
25% Q1	-0.0156588
10%	-0.0387622
5%	-0.0576153
1%	-0.1371331

0% Min	-0.2365179

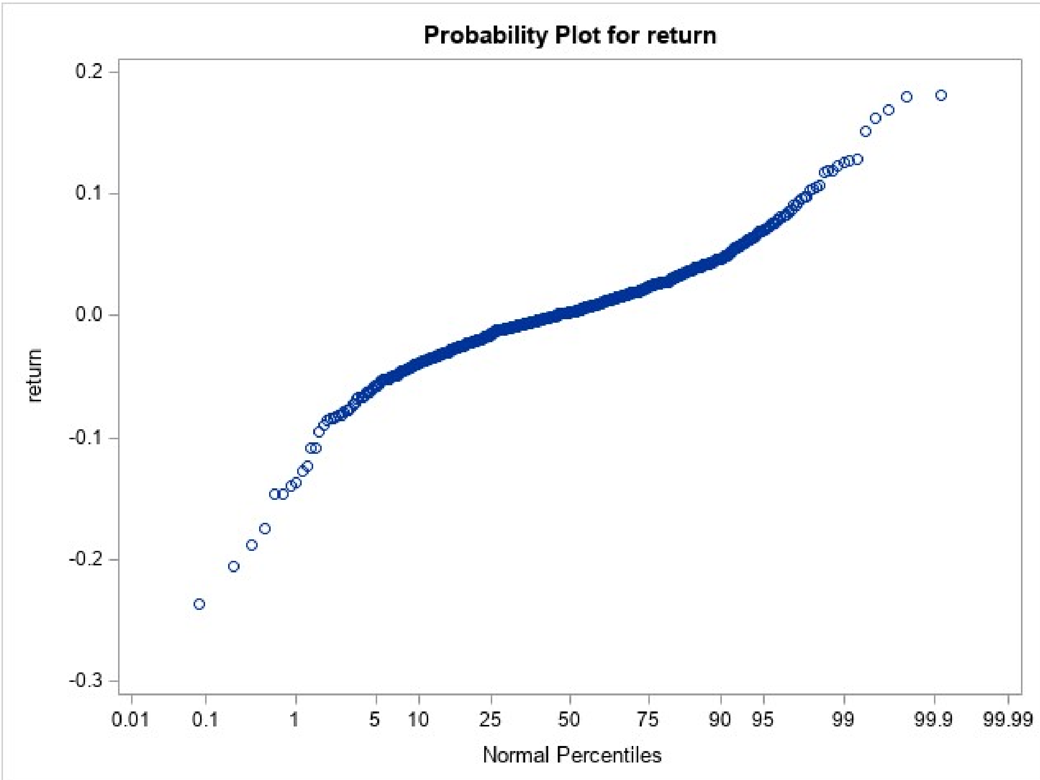
Extreme Observations			
Lowest		Highest	
Value	Obs	Value	Obs
-0.236518	423	0.150846	307
-0.205522	301	0.162707	205
-0.188450	274	0.168795	304
-0.174763	303	0.179327	546
-0.146341	142	0.181445	272

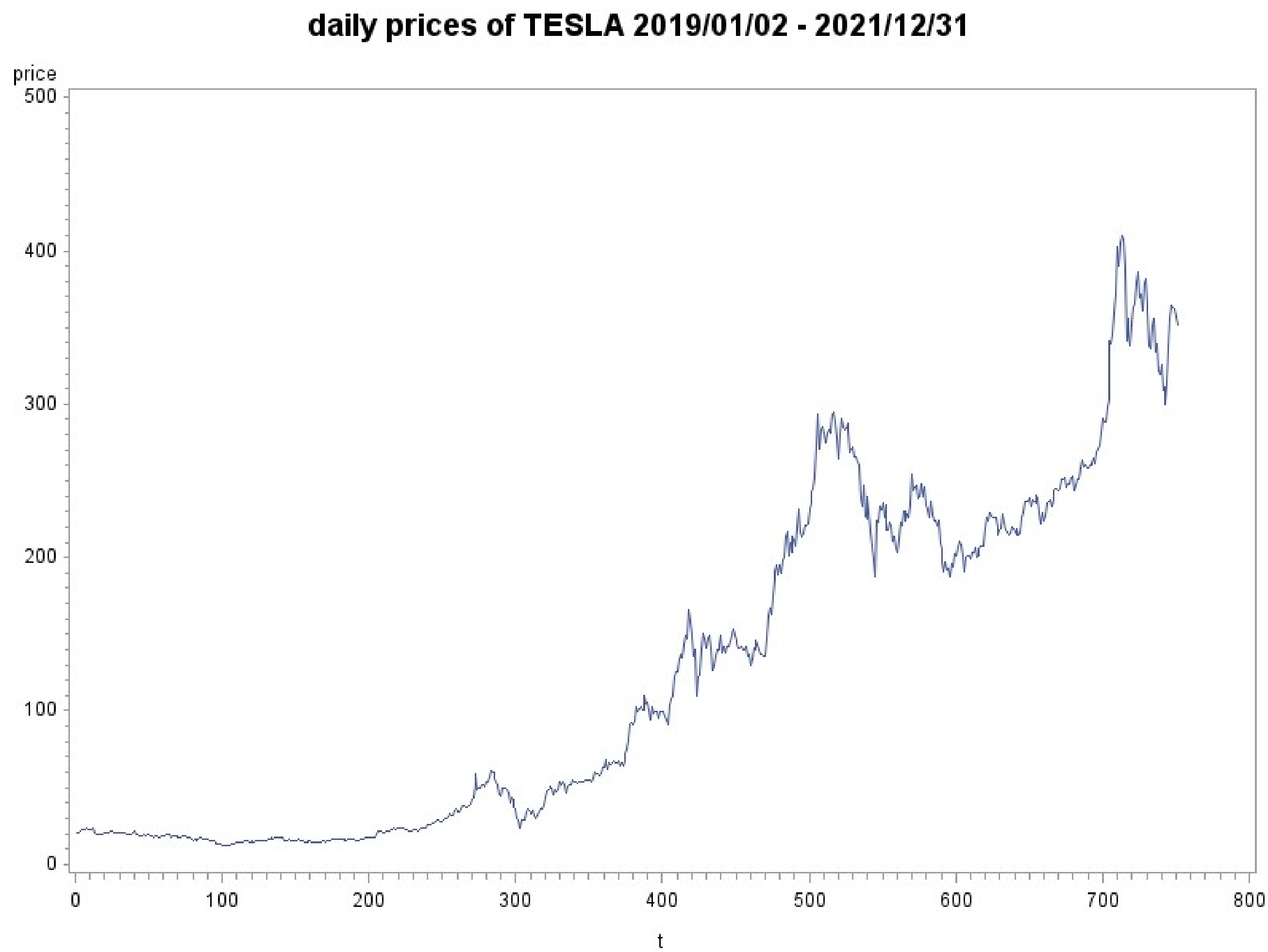
Missing Values			
Missing Value	Count	Percent Of	
		All Obs	Missing Obs
.	1	0.13	100.00

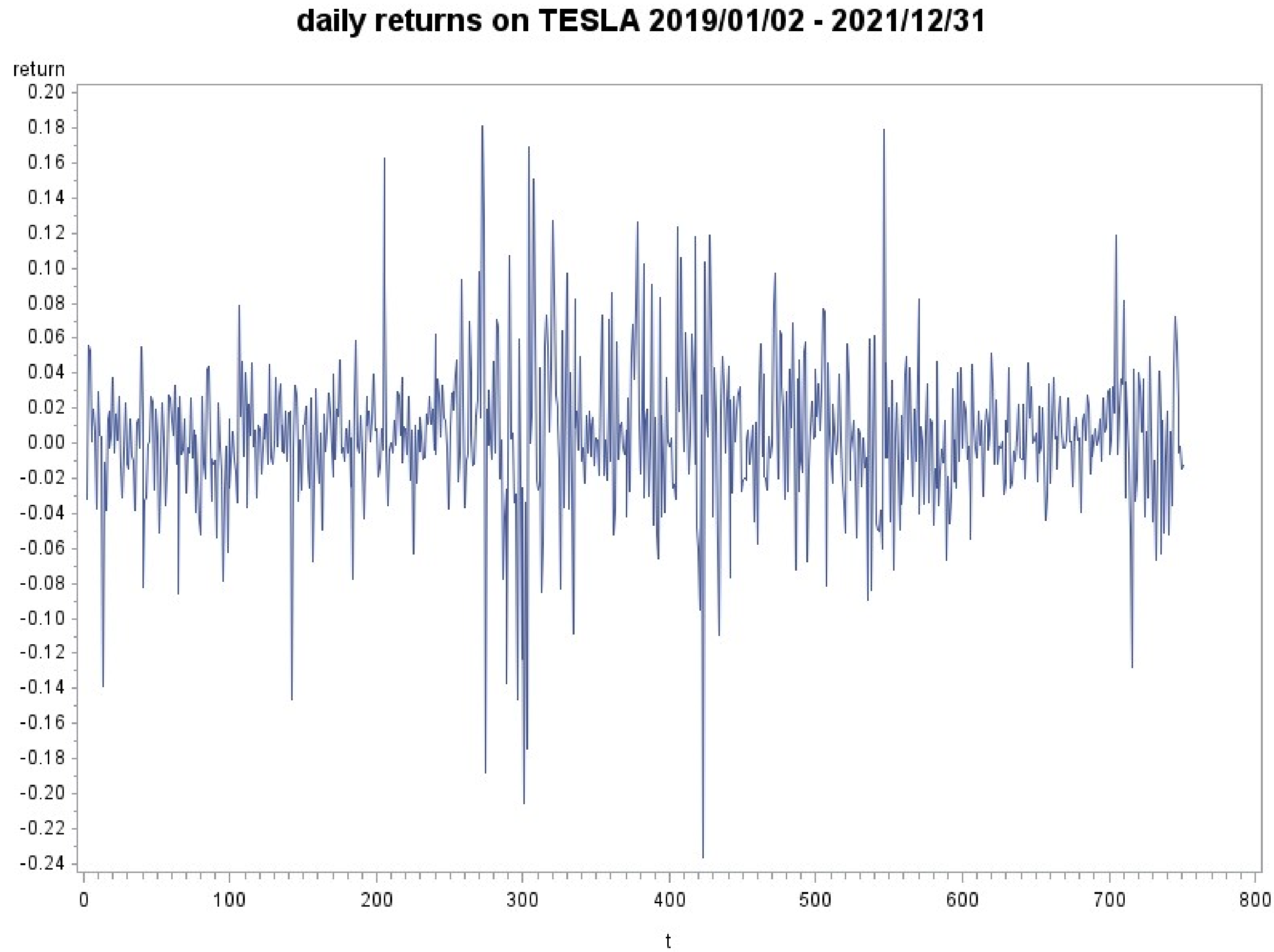


daily returns on TESLA 2019/01/02 - 2021/12/31

The UNIVARIATE Procedure




daily prices of TESLA 2019/01/02 - 2021/12/31
price
500
400
300
200
100
0
0
100
200
300
400
500
600
700
800
t


daily returns on TESLA 2019/01/02 - 2021/12/31
return
0.20
0.18
0.16
0.14
0.12
0.10
0.08
0.06
0.04
0.02
0.00
-0.02
-0.04
-0.06
-0.08
-0.10
-0.12
-0.14
-0.16
-0.18
-0.20
-0.22
-0.24
0
100
200
300
400
500
600
700
800
t

daily returns on TESLA 2019/01/02 - 2021/12/31

The AUTOREG Procedure

Dependent Variable	return

daily returns on TESLA 2019/01/02 - 2021/12/31

The AUTOREG Procedure

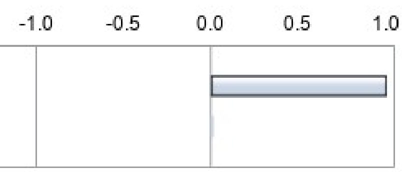
Ordinary Least Squares Estimates			
SSE	1.34253172	DFE	749
MSE	0.00179	Root MSE	0.04234
SBC	-2609.1092	AIC	-2613.7292
MAE	0.02883249	AICC	-2613.7239
MAPE	125.431596	HQC	-2611.949
Durbin-Watson	1.9841	Total R-Square	0.0000

Parameter Estimates

Variable	DF	Estimate	Standard Error	t Value	Approx Pr > |t|
Intercept	1	0.003781	0.001546	2.45	0.0147

Estimates of Autocorrelations

Lag	Covariance	Correlation
0	0.0018	1.0000
1	0.0000132	0.0074



Preliminary MSE	0.00179

Estimates of Autoregressive Parameters

Lag	Coefficient	Standard Error	t Value
1	-0.007354	0.036563	-0.20

daily returns on TESLA 2019/01/02 - 2021/12/31

The AUTOREG Procedure

Yule-Walker Estimates			
SSE	1.34245903	DFE	748
MSE	0.00179	Root MSE	0.04236
SBC	-2602.5296	AIC	-2611.7698
MAE	0.02883881	AICC	-2611.7537
MAPE	126.342147	HQC	-2608.2094
Durbin-Watson	1.9995	Transformed Regression R-Square	0.0000
		Total R-Square	0.0001

Parameter Estimates					
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > |t|
Intercept	1	0.003780	0.001558	2.43	0.0155

daily returns on TESLA 2019/01/02 - 2021/12/31

The AUTOREG Procedure