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Práctica 1

DAX30
VOLKSWAGEN
DAIMLER TRUCK

Fundamentos para el análisis de datos y la investigación

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Regina Sánchez - Cuenca

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European models shown.

Mayo de 1937, Berlín, Alemania



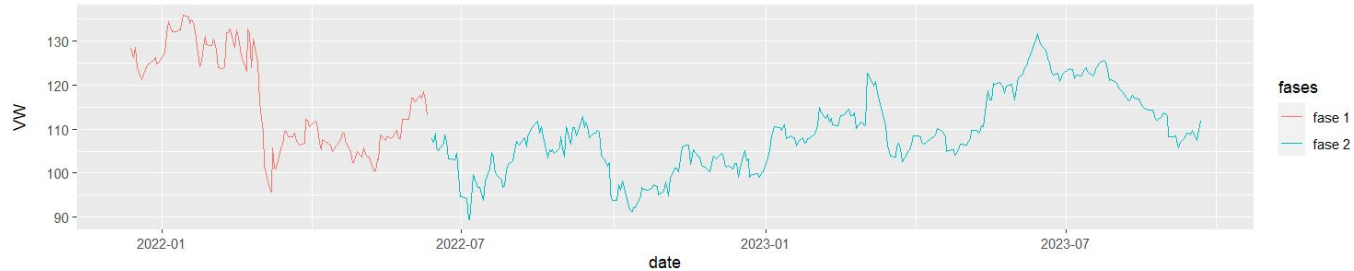
DAIMLER TRUCK



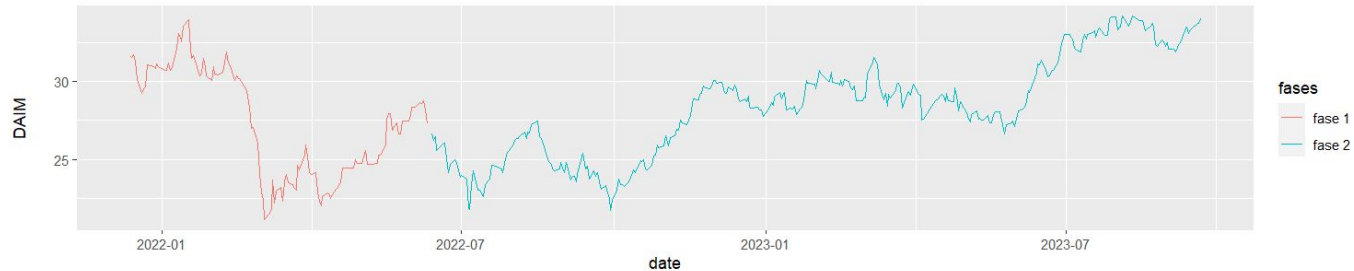
Noviembre de 2019, Stuttgart, Alemania



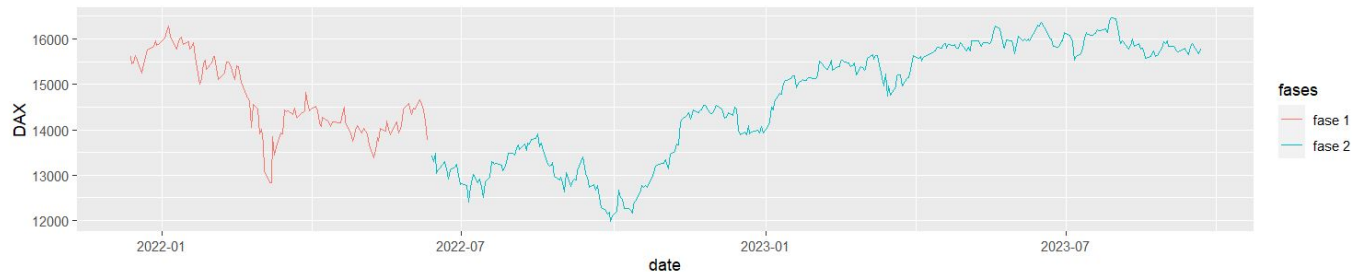
ANÁLISIS SERIES TEMPORALES



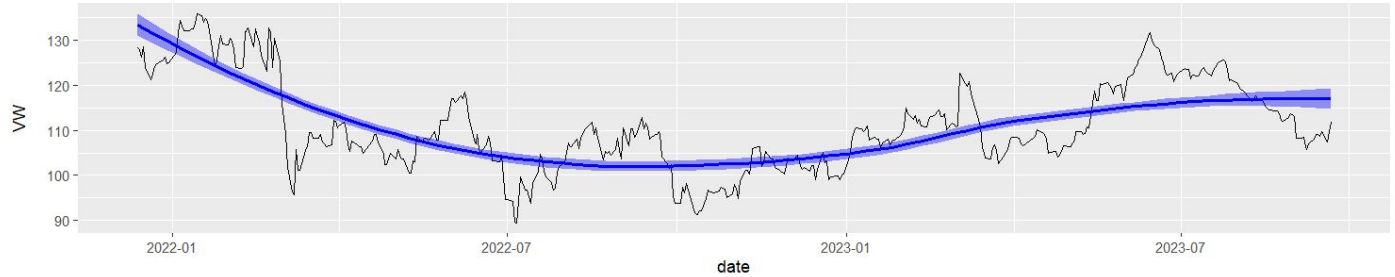
DAIMLER
TRUCK



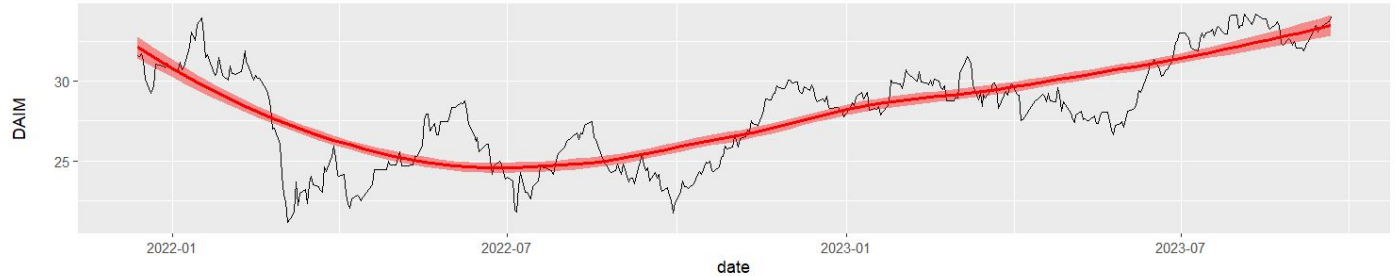
DAX



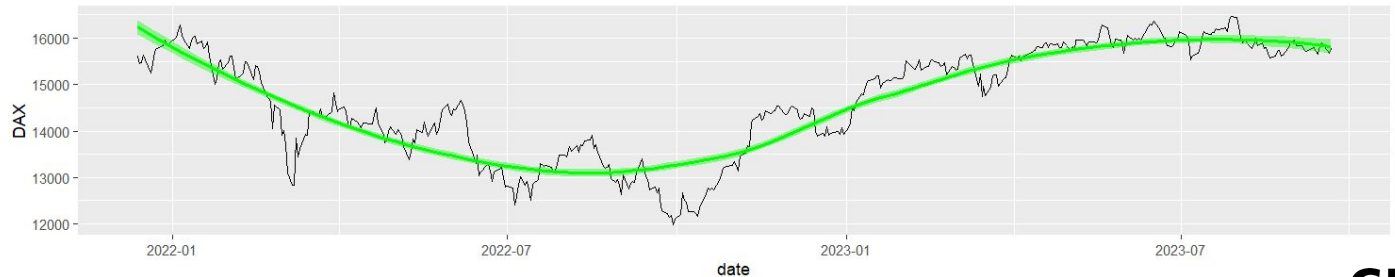
ANÁLISIS CON TENDENCIA



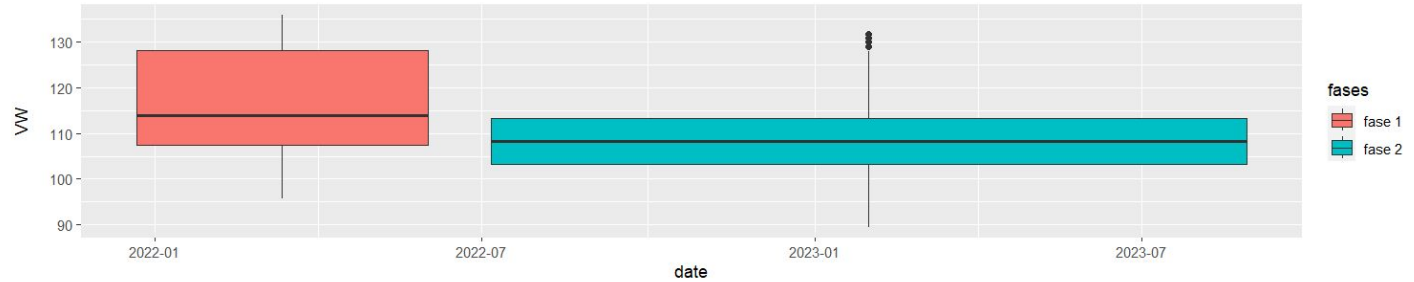
DAIMLER
TRUCK



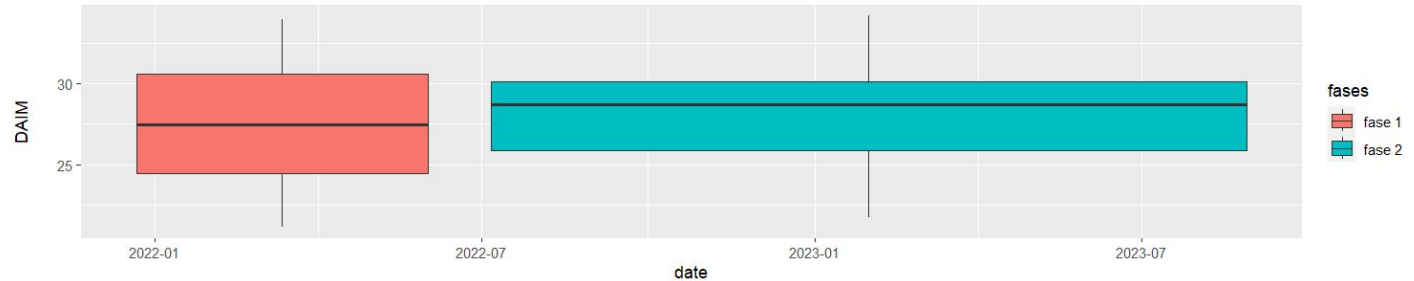
DAX



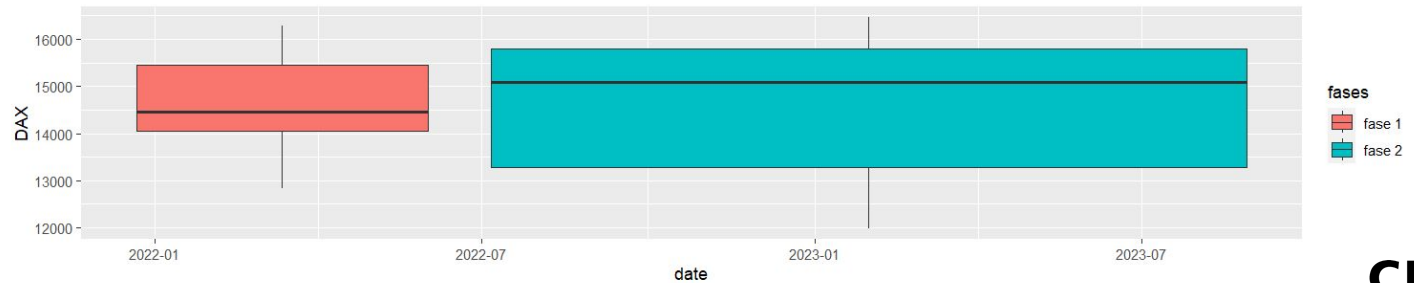
BOXPLOT



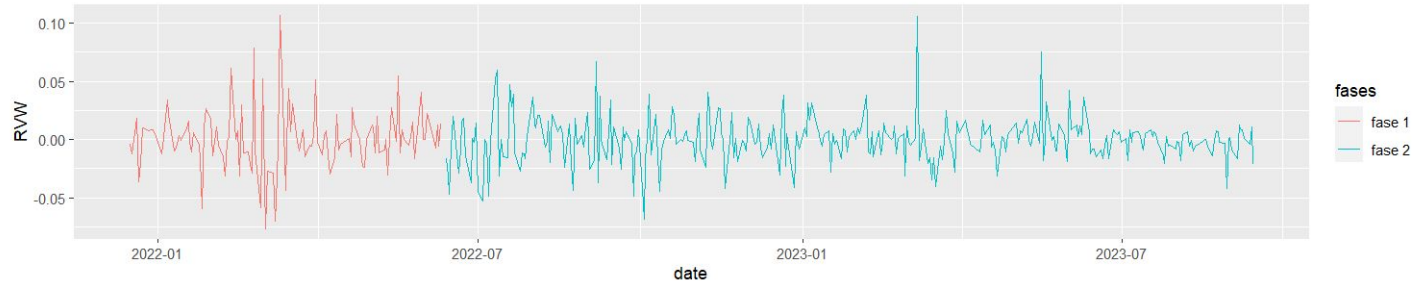
DAIMLER
TRUCK



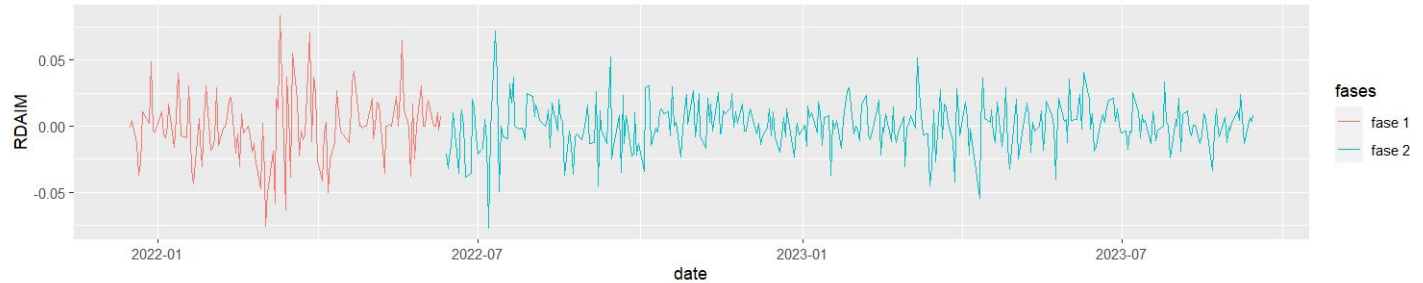
DAX



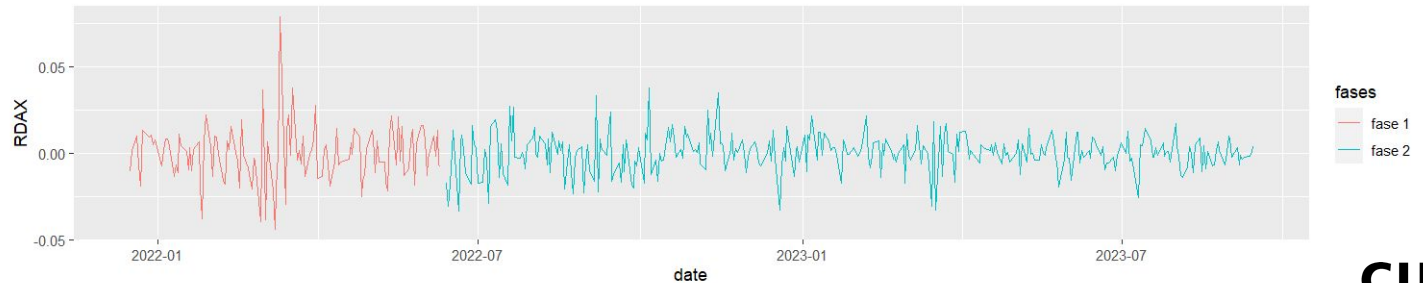
ANÁLISIS DE LOS RENDIMIENTOS



DAIMLER
TRUCK



DAX



ANÁLISIS DE LOS RENDIMIENTOS



DAIMLER
TRUCK



RVW

Min. : -7.616e-02
1st Qu.: -1.071e-02
Median : -1.468e-04
Mean : -7.948e-05
3rd Qu.: 8.699e-03
Max. : 1.066e-01

RDAIM

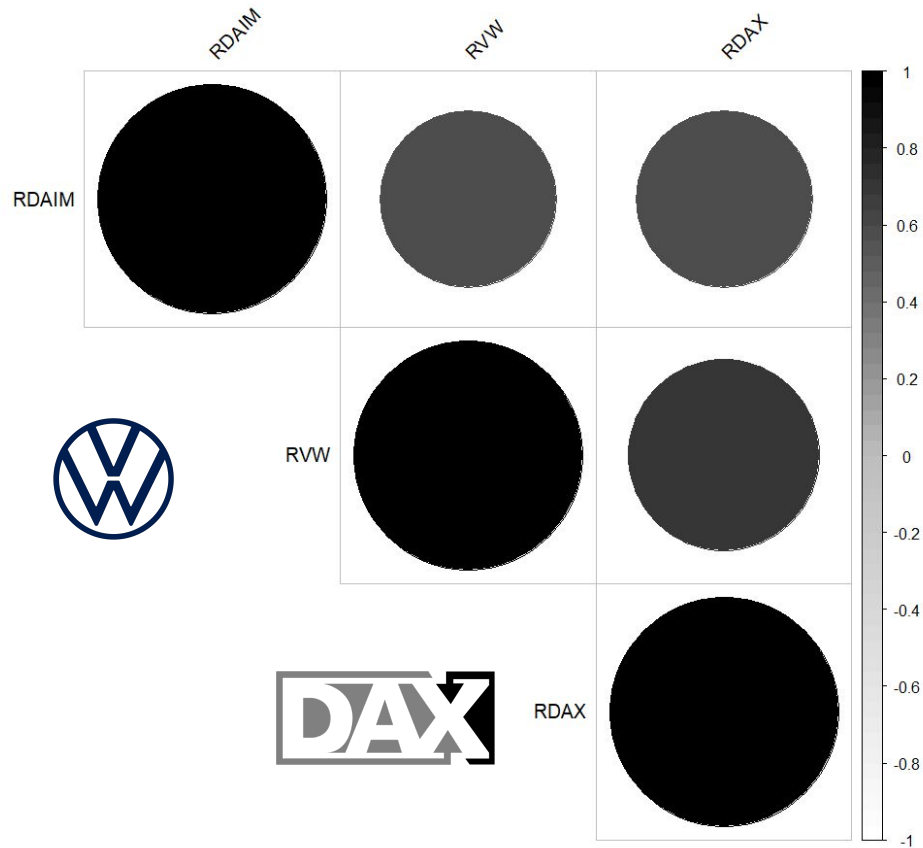
Min. : -0.0775445
1st Qu.: -0.0098511
Median : 0.0000000
Mean : 0.0003717
3rd Qu.: 0.0114752
Max. : 0.0838086

RDAX

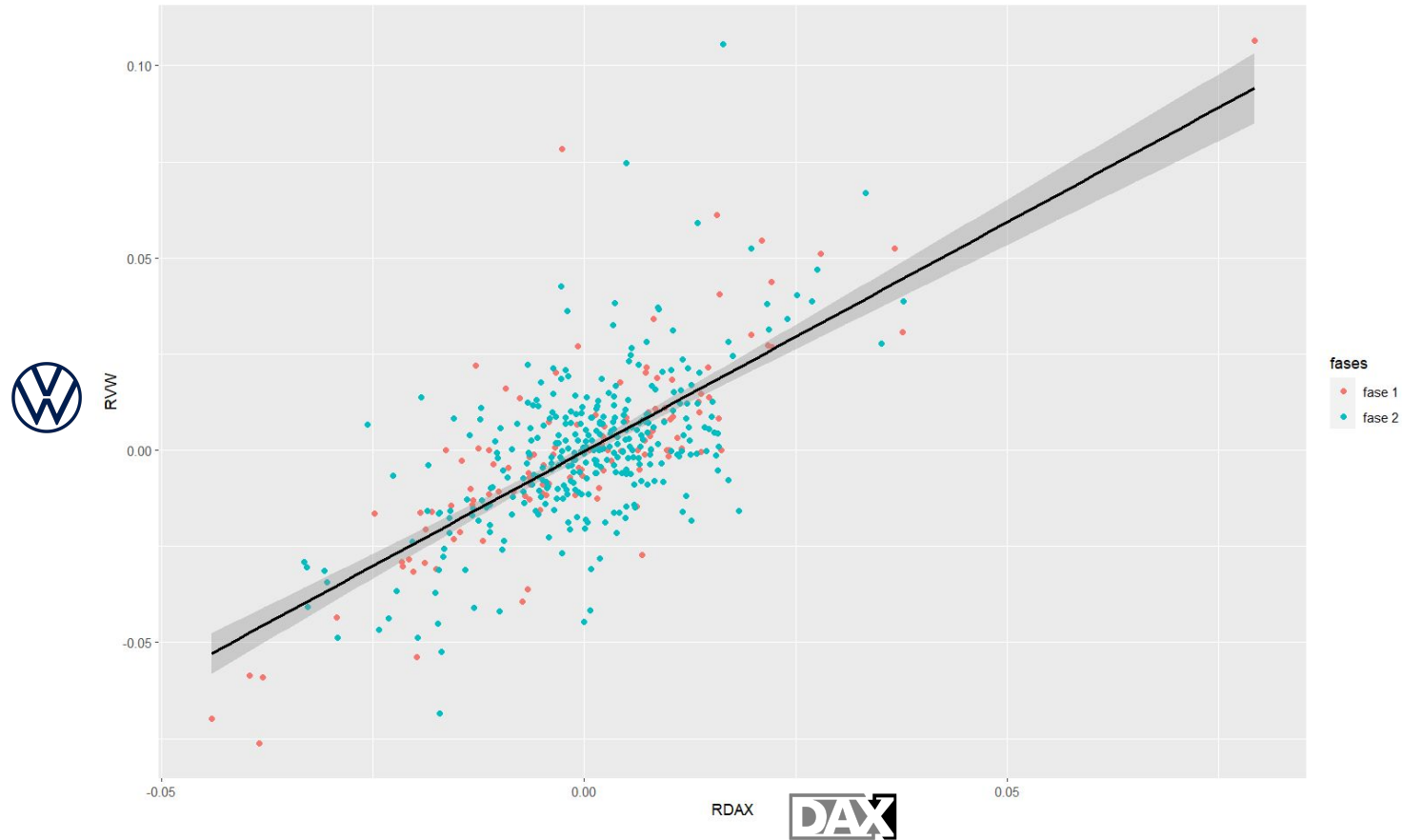
Min. : -4.408e-02
1st Qu.: -6.148e-03
Median : 5.156e-04
Mean : 8.185e-05
3rd Qu.: 7.203e-03
Max. : 7.921e-02

CORR PLOT

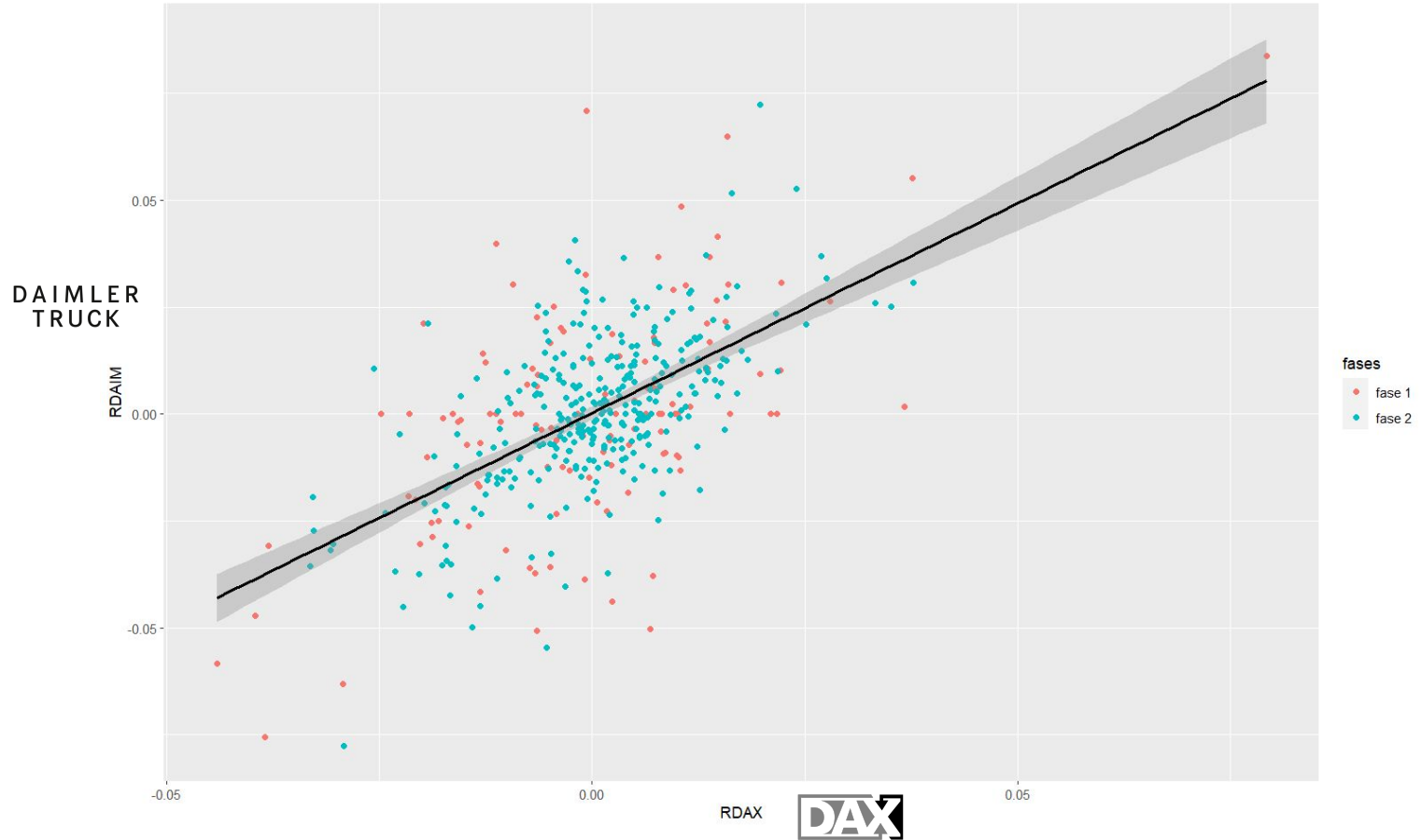
DAIMLER
TRUCK



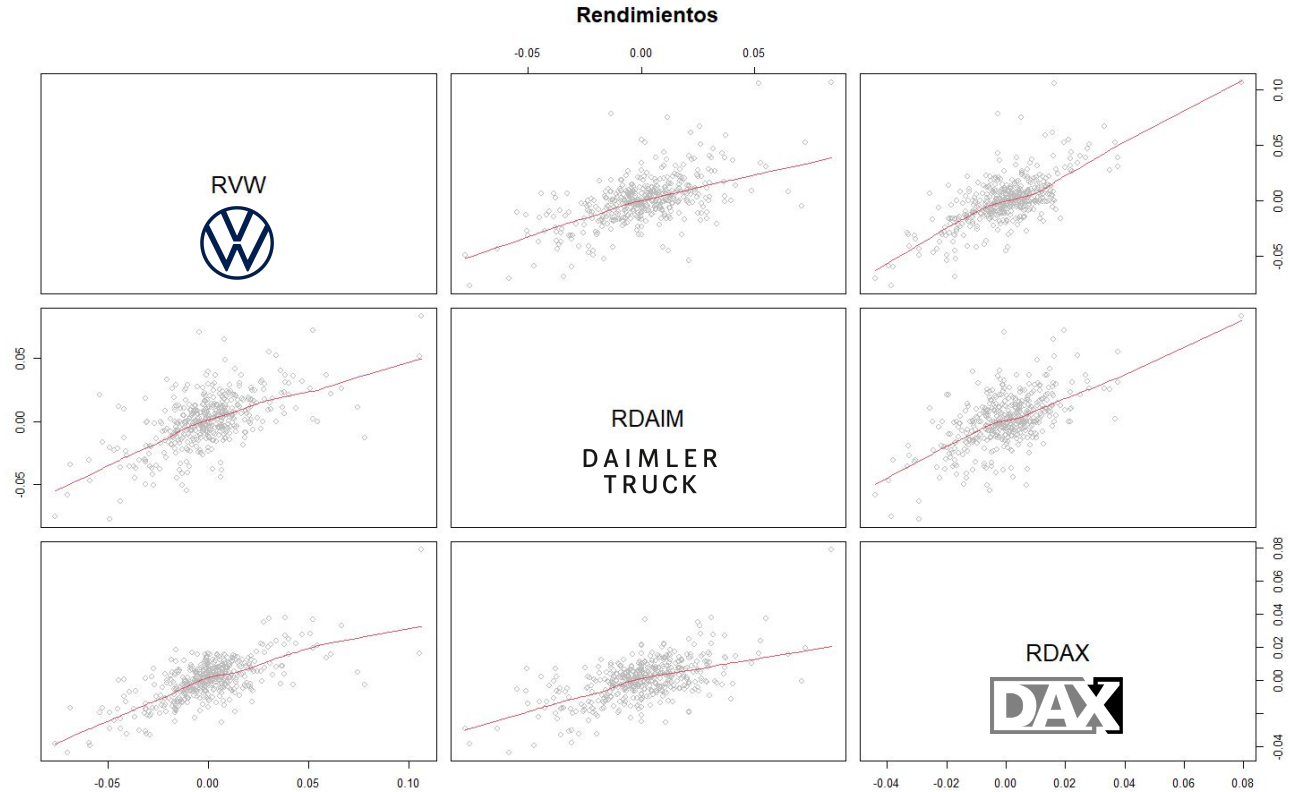
CAPM (DAX-VW)



CAPM (DAX-DAIM)



CAPM (DAX-DAIM)



FIN

¡MUCHAS GRACIAS!

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