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Financial Time-Series Statistical Analysis Dashboard

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Configuration

1

Ticker Symbol (Yahoo Finance):

^IXIC

Examples: ^IXIC (Nasdaq), ^GSPC (S&P500), AAPL, GOOG

2

Study Period:

2018-01-01 to 2024-12-31

Outlier Exclusion

Define a period to exclude (e.g., COVID crash).

3

- [x] Exclude Specific Period?

4

Exclude From:

2020-02-24

Exclude To:

2020-03-23

Simulation Settings

5

Bootstrap Repetitions:

1000

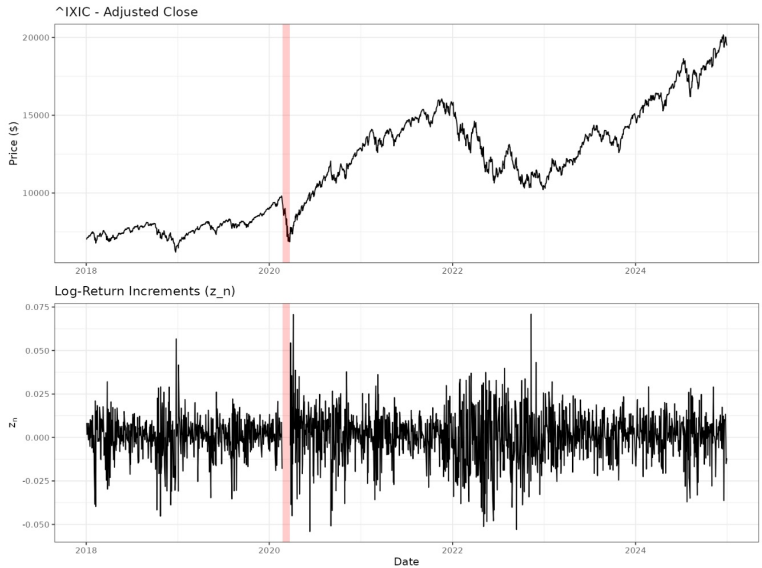
Higher reps = more accuracy but slower.

Run Analysis

1. Data & Cleaning | 2. Normality & Bootstrapping | 3. Stationarity (Mean & Variance) | 4. Independence & Trend

6

Price History & Log Returns



Descriptive Statistics (Post-Cleaning)

Statistic	Value
Mean	0.000736
Variance	0.000187
Skewness (Type 1)	-0.262410
Kurtosis (Type 1)	2.021121
N	1737.000000