- Skewness: test-statistic is t = −0.336/√6/2515 = −6.888 with p value 5.66 × 10<sup>-12</sup>. Thus, we reject the null hypothesis of no skewness at the 5% level.
- Kurtosis: test-statistic is t = <sup>6.486</sup>/<sub>√24/2515</sub> = 66.40, which is large and has a p value close to zero. Thus, we reject the null hypothesis of zero excess kurtosis. That is, the distribution of the log returns has heavy tails.

Problem 5: Summary statistics for daily foreign exchange rates from January 4, 2000 to March 27, 2009.

Currency.	mean	Variance	Skew	Ex. Kurt.	Min.	Max.
	Percen	stage log res	turns: 233	22 data point	la e	*
CA	-0.0068	0.345	-0.239	8.245	-5.072	3.807
EU	0.011	0.428	0.126	2.805	-3.003	4.621
JP	-0.002	0.440	-0.671	4.581	-5.216	2.708
UK	-0.006	0.382	-0.395	7.061	-4.966	4.435

The sample means of daily log returns of the exchange rates considered are small. The returns all have positive excess kurtosis, indicating heavy tails.

# **Analysis Of Financial Time Series Solutions Manual**

**Michael Hoelscher** 

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