

Problem 4: Daily log returns of American Express stock from 1999 to 2008.

- Skewness: test-statistic is $t = -0.336/\sqrt{6/2515} = -6.888$ with p value 5.66×10^{-12} . Thus, we reject the null hypothesis of no skewness at the 5% level.
- Kurtosis: test-statistic is $t = \frac{6.486}{\sqrt{24/2515}} = 66.40$, 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.
Percentage log returns: 2322 data points						
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

Guillaume Favre



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