

Health
0.001365
0.002644
0.126386
-0.09233
0.023822
-0.0929
4.605452
28.61(0.02)

usable observatic

Statistics: XHEALTH

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Observations	852	Missing	0
Sample Mean	0.001362	Variance	0.000568
Standard Error	0.023823	SE of Sample Mean	0.000816
t-Statistic (Mean=0)	1.668194	Signif Level (Mean=0)	0.095645
Skewness	-0.095950	Signif Level (Sk=0)	0.253717
Kurtosis (excess)	1.621617	Signif Level (Ku=0)	0.000000
Jarque-Bera	94.659540	Signif Level (JB=0)	0.000000
Minimum	-0.092333		
Maximum	0.126373		

**Table 1**

Descriptive statistics.

	Oil
Mean	0.002096
Median	0.003605
Maximum	0.150363
Minimum	-0.23263
Std. dev.	0.046202
Skewness	-0.31319
Kurtosis	4.153759
Q(16)	33.39(0.00)

Statistics: XOIL

Statistics: XOIL			
Observations	852	Missing	0
Sample Mean	0.002091	Variance	0.002141
Standard Error	0.046274	SE of Sample Mean	0.001585
t-Statistic (Mean=0)	1.319176	Signif Level (Mean=0)	0.187465
Skewness	-0.311639	Signif Level (Sk=0)	0.000210
Kurtosis (excess)	1.235290	Signif Level (Ku=0)	0.000000
Jarque-Bera	67.961818	Signif Level (JB=0)	0.000000
Minimum	-0.232629		
Maximum	0.150363		

