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## Patch Serveursharegratuit Zip Activation Windows 64 Ultimate

. ottblan = A: The issue is that the log returns are not statistically independent, and a t test on a regression coefficient of log returns on returns using `cov()` gives a p-value of less than 0.0001. You can see this here: `R> x`  
`cov(rnorm(30,0,1),log(rnorm(30,0,1))) [,1] rnorm(30,0,1) [,1] rnorm(30,0,1)^2 [,1] rnorm(30,0,1)^3 [,1] ...` But if you look at a histogram of the regression coefficients for the covariance matrix, you will notice that they are all exactly zero. `R> hist(apply(cov,2,function(x) cov(x,log(x))),col=NULL,breaks=0:1)` You can also look at the correlation between the log returns and the squared returns to see this as well: `R> cor(rnorm(30,0,1),rnorm(30,0,1)^2) [,1] rnorm(30,0,1) [,1] rnorm(30,0,1)^2`

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