Course MTH110 – Basic Statistics Lecturer dr. Daniel Ševčovič

Homework 4

(Return date: 5.2.2003)

Stock Market Data Analysis

The purpose of this exercise is to test the distribution of prices of Microsoft stocks in New York Stock Exchange (NYSE).

- a) Download the data set containing prices of Microsoft company (stock market symbol MSFT). Compute the average and standard deviation. Construct the frequency table and plot frequency diagram. Use 68-95-99.7 rule to test normality of distribution.
- b) Do the same analysis as in a) for logarithm of prices. Compare results to those obtained in part a).



Hint: to calculate logarithm of a number in the cell F2 type $=\log(F2)$.

The data set is available at:

http://www.iam.fmph.uniba.sk/institute/sevcovic/studium/cityu/