

Tabelle1

Kurs Lektion 5

Vergleich Originaldaten und Pseudo-Zufallsdaten fuer DAX und Euro

| Zeit | Entropie-Zeitprofil DAX | | | | Chi²-Test DAX | | | |
|-----------|--------------------------------|----------|----------|----------|---------------------------------|------------------|------------------|------------------|
| | Entropie | Entropie | Entropie | Entropie | chi ² | chi ² | chi ² | chi ² |
| | Original | Pseudo 1 | Pseudo 2 | Pseudo 3 | Original | Pseudo 1 | Pseudo 2 | Pseudo 3 |
| 1 Woche | 2,448 | 2,437 | 2,442 | 2,442 | 531 | 95 | 221 | 168 |
| 2 Wochen | 2,478 | 2,844 | 2,699 | 2,648 | 1648 | 146 | 127 | 142 |
| 3 Wochen | 2,507 | 2,927 | 2,847 | 2,812 | 350 | 150 | 111 | 113 |
| 4 Wochen | 2,556 | 3,111 | 3,125 | 2,903 | 263 | 229 | 116 | 186 |
| 5 Wochen | 2,622 | 3,128 | 3,342 | 3,025 | 282 | 133 | 148 | 106 |
| 6 Wochen | 2,808 | 3,248 | 3,321 | 3,081 | 254 | 84 | 120 | 315 |
| 7 Wochen | 2,815 | 3,235 | 3,396 | 3,052 | 326 | 152 | 106 | 173 |
| 8 Wochen | 2,829 | 3,293 | 3,486 | 3,016 | 216 | 303 | 100 | 84 |
| 9 Wochen | 2,895 | 3,349 | 3,434 | 3,027 | 220 | 165 | 142 | 151 |
| 10 Wochen | 2,959 | 3,319 | 3,601 | 3,094 | 196 | 167 | 98 | 168 |

| Zeit | Transinformation (mutual information) DAX | | | |
|-----------|--|-----------|-----------|-----------|
| | Transinf. | Transinf. | Transinf. | Transinf. |
| | Original | Pseudo 1 | Pseudo 2 | Pseudo 3 |
| 1 Woche | 0,0375 | 0,0279 | 0,0242 | 0,0305 |
| 2 Wochen | 0,0451 | 0,0242 | 0,0247 | 0,0264 |
| 3 Wochen | 0,0369 | 0,0315 | 0,0301 | 0,0261 |
| 4 Wochen | 0,0407 | 0,0233 | 0,0237 | 0,0292 |
| 5 Wochen | 0,0446 | 0,0265 | 0,0265 | 0,0214 |
| 6 Wochen | 0,0347 | 0,0298 | 0,0277 | 0,0183 |
| 7 Wochen | 0,0396 | 0,0302 | 0,0296 | 0,0231 |
| 8 Wochen | 0,0342 | 0,0219 | 0,0255 | 0,0228 |
| 9 Wochen | 0,0345 | 0,0277 | 0,0231 | 0,0252 |
| 10 Wochen | 0,0344 | 0,0267 | 0,0255 | 0,0278 |

| Zeit | Entropie-Zeitprofil EURO | | | | Chi²-Test EURO | | | |
|-----------|---------------------------------|----------|----------|----------|----------------------------------|------------------|------------------|------------------|
| | Entropie | Entropie | Entropie | Entropie | chi ² | chi ² | chi ² | chi ² |
| | Original | Pseudo 1 | Pseudo 2 | Pseudo 3 | Original | Pseudo 1 | Pseudo 2 | Pseudo 3 |
| 1 Woche | 2,945 | 2,947 | 2,955 | 2,952 | 412 | 243 | 164 | 178 |
| 2 Wochen | 2,921 | 3,169 | 3,247 | 3,286 | 213 | 165 | 208 | 117 |
| 3 Wochen | 3,128 | 3,314 | 3,195 | 3,311 | 423 | 159 | 190 | 141 |
| 4 Wochen | 3,272 | 3,403 | 3,257 | 3,256 | 374 | 181 | 190 | 147 |
| 5 Wochen | 3,209 | 3,435 | 3,388 | 3,302 | 792 | 198 | 219 | 337 |
| 6 Wochen | 3,209 | 3,503 | 3,451 | 3,364 | 219 | 225 | 193 | 274 |
| 7 Wochen | 3,314 | 3,511 | 3,596 | 3,371 | 151 | 280 | 197 | 218 |
| 8 Wochen | 3,381 | 3,418 | 3,593 | 3,347 | 220 | 189 | 243 | 220 |
| 9 Wochen | 3,411 | 3,399 | 3,543 | 3,425 | 223 | 168 | 140 | 377 |
| 10 Wochen | 3,349 | 3,286 | 3,527 | 3,409 | 144 | 192 | 233 | 194 |

Transinformation (mutual information) EURO

| Zeit | Transinf. Original | Transinf. Pseudo 1 | Transinf. Pseudo 2 | Transinf. Pseudo 3 |
|-----------|-----------------------|-----------------------|-----------------------|-----------------------|
| 1 Woche | 0,0368 | 0,0316 | 0,0341 | 0,0325 |
| 2 Wochen | 0,0394 | 0,0291 | 0,0296 | 0,0379 |
| 3 Wochen | 0,0432 | 0,0262 | 0,0326 | 0,0342 |
| 4 Wochen | 0,0355 | 0,0354 | 0,0348 | 0,0355 |
| 5 Wochen | 0,0383 | 0,0309 | 0,0352 | 0,0342 |
| 6 Wochen | 0,0365 | 0,0327 | 0,0346 | 0,032 |
| 7 Wochen | 0,0292 | 0,0348 | 0,0331 | 0,0292 |
| 8 Wochen | 0,0319 | 0,0312 | 0,0326 | 0,0352 |
| 9 Wochen | 0,0327 | 0,0351 | 0,0312 | 0,0303 |
| 10 Wochen | 0,0296 | 0,0325 | 0,0364 | 0,0383 |