Tabla Nº. 7. Pruebas de normalidad de las transformaciones

del tipo de cambio paralelo

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | **Logaritmo TCP** | | **Diferencia TCP** | | **Rendimientos TCP** | |
| **Estadístico** | **Valor** | **P-value** | **Valor** | **P-value** | **Valor** | **P-value** |
| Shapiro-Wilk | W = 0,83252 | < 2,2e-16 | W = 0,22728 | < 2,2e-16 | W = 0,73022 | < 2,2e-16 |
| Jarque Bera | X = 849,07 | < 2,2e-16 | X = 3546500 | < 2,2e-16 | X = 164280 | < 2,2e-16 |
| Anderson-Darling | A = 170,2 | < 2,2e-16 | A = 810,05 | < 2,2e-16 | A = 810,05 | < 2,2e-16 |
| Cramer-von Mises | W = 31,349 | 7,37E-10 | W = 173,7 | 7,37E-10 | W = 35,538 | 7,37E-10 |
| Pearson | P = 3845,9 | < 2,2e-16 | P = 55020 | < 2,2e-16 | P = 4942,7 | < 2,2e-16 |
| Lilliefors  (Kolmogorov- Smirnov) | D = 0,24852 | < 2,2e-16 | D = 0,40234 | < 2,2e-16 | D = 0,16559 | < 2,2e-16 |
| Shapiro-Francia | W = 0,83297 | < 2,2e-16 | W = 0,22501 | < 2,2e-16 | W = 0,72737 | < 2,2e-16 |

**Fuente:** elaboración propia. Datos dólar Cúcuta.