

MEANS PROCEDURE

变量	数目	均值	标准差	第 25 百分位数	第 50 百分位数	第 75 百分位数
ivol	385962	0.0231	0.0153	0.0137	0.0195	0.0279
return	385962	-0.1979	13.3460	-7.4022	-0.2094	7.3314
return_id	385962	3.4689	12.7608	-4.8190	1.8563	10.1062
return_on	385962	-2.5609	8.6678	-5.2786	-1.8237	1.0578
reversal	385962	-0.2711	13.4508	-7.4644	-0.2235	7.2876
mom6	385962	-1.9172	33.7576	-21.2470	-3.0659	16.6988
mom12	385962	-3.8283	48.2338	-33.3798	-6.2180	23.4259
turnover	385962	1.5621	1.4947	0.5564	1.0611	2.0285
illiqd	385962	0.0827	0.1685	0.0137	0.0316	0.0729
bm	385962	1.7378	0.8262	1.2175	1.7561	2.2903
size	385962	15.6064	1.1273	14.8273	15.4592	16.2476
pe	385962	1.1414	2.7405	0.1980	0.3601	0.7968
Agt	385962	0.1599	0.3339	0.0074	0.0899	0.2097
lottery	385962	0.4780	0.1934	0.3362	0.4791	0.6223
ab_neg	385962	1.0110	0.5103	0.6574	0.9770	1.3226
ab_pos	385962	1.0017	0.4096	0.7180	0.9809	1.2602