These regressions are for the current Trade Regression Data (clean) set.

A negative brier difference means that the Brier score was lower (better) for the trade. So, negative coefficients mean the Brier scores are getting better.

Also, I’m not sure why the p-values are so large. Using the Brier scores (not the difference) all the p-values were <<0.001

I have yet to find a way to select he regression value in R, i.e. the regressions give the values for Set=”B”, and I haven’t been able to get it to regress on set=”A”.

Call:

lm(formula = trd$brierDiff ~ trd$set + trd$timeToRes + trd$timeSinceActive +

trd$active)

Residuals:

Min 1Q Median 3Q Max

-1.94914 -0.00848 0.00172 0.01283 1.96699

Coefficients:

Estimate Std. Error t value Pr(>|t|)

(Intercept) -2.942e-03 9.201e-03 -0.320 0.749

trd$setB -7.621e-03 6.297e-03 -1.210 0.226

trd$timeToRes -2.777e-05 1.118e-04 -0.248 0.804

trd$timeSinceActive 6.272e-05 1.186e-04 0.529 0.597

trd$activeY 2.136e-03 7.446e-03 0.287 0.774

Residual standard error: 0.2095 on 6514 degrees of freedom

(52668 observations deleted due to missingness)

Multiple R-squared: 0.0003932, Adjusted R-squared: -0.0002206

F-statistic: 0.6406 on 4 and 6514 DF, p-value: 0.6335

NOTE: The sign of the setB estimate changed in the next regression

Call:

lm(formula = trd$brierDiff ~ trd$set + trd$timeToRes + trd$timeSinceActive +

trd$active + trd$quarter)

Residuals:

Min 1Q Median 3Q Max

-1.95146 -0.00872 0.00231 0.01177 1.96767

Coefficients:

Estimate Std. Error t value Pr(>|t|)

(Intercept) 4.844e-03 1.370e-02 0.353 0.724

trd$setB 2.980e-04 1.210e-02 0.025 0.980

trd$timeToRes -2.425e-05 1.119e-04 -0.217 0.828

trd$timeSinceActive 2.663e-04 2.908e-04 0.916 0.360

trd$activeY 5.497e-04 7.729e-03 0.071 0.943

trd$quarter -8.034e-03 1.048e-02 -0.767 0.443

Residual standard error: 0.2096 on 6513 degrees of freedom

(52668 observations deleted due to missingness)

Multiple R-squared: 0.0004834, Adjusted R-squared: -0.0002839

F-statistic: 0.63 on 5 and 6513 DF, p-value: 0.6769

NOTE: Added an interaction term for set & quarter

Call:

lm(formula = trd$brierDiff ~ trd$set + trd$timeToRes + trd$timeSinceActive +

trd$active + trd$quarter + trd$set:trd$quarter)

Residuals:

Min 1Q Median 3Q Max

-1.95171 -0.00887 0.00222 0.01185 1.96797

Coefficients:

Estimate Std. Error t value Pr(>|t|)

(Intercept) 5.762e-03 1.416e-02 0.407 0.684

trd$setB -5.575e-03 2.589e-02 -0.215 0.830

trd$timeToRes -2.601e-05 1.121e-04 -0.232 0.817

trd$timeSinceActive 2.717e-04 2.916e-04 0.932 0.352

trd$activeY 4.282e-04 7.744e-03 0.055 0.956

trd$quarter -8.616e-03 1.072e-02 -0.804 0.422

trd$setB:trd$quarter 2.974e-03 1.159e-02 0.257 0.798

Residual standard error: 0.2096 on 6512 degrees of freedom

(52668 observations deleted due to missingness)

Multiple R-squared: 0.0004935, Adjusted R-squared: -0.0004274

F-statistic: 0.5359 on 6 and 6512 DF, p-value: 0.7814

NOTE: Added an interaction term for set & active

Call:

lm(formula = trd$brierDiff ~ trd$set + trd$timeToRes + trd$timeSinceActive +

trd$active + trd$quarter + trd$set:trd$quarter + trd$set:trd$active)

Residuals:

Min 1Q Median 3Q Max

-1.95172 -0.00884 0.00220 0.01184 1.96799

Coefficients:

Estimate Std. Error t value Pr(>|t|)

(Intercept) 5.543e-03 1.433e-02 0.387 0.699

trd$setB -1.231e-03 4.968e-02 -0.025 0.980

trd$timeToRes -2.645e-05 1.122e-04 -0.236 0.814

trd$timeSinceActive 2.692e-04 2.926e-04 0.920 0.358

trd$activeY 6.086e-04 7.942e-03 0.077 0.939

trd$quarter -8.510e-03 1.077e-02 -0.790 0.430

trd$setB:trd$quarter 2.623e-03 1.209e-02 0.217 0.828

trd$setB:trd$activeY -3.811e-03 3.720e-02 -0.102 0.918

Residual standard error: 0.2096 on 6511 degrees of freedom

(52668 observations deleted due to missingness)

Multiple R-squared: 0.0004951, Adjusted R-squared: -0.0005795

F-statistic: 0.4608 on 7 and 6511 DF, p-value: 0.8634