#### Problem 1

```
Delta: 0.17610395748116076, Gamma: 0.018996652446586274, Vega: 11.752921950979156, Theta: -20.573139039257576, Rho: 2.28468083670532
```

### **Dividends and Option Pricing**

Call Options: A call option gives the holder the right to buy the underlying asset. Dividends generally decrease the price of the underlying stock when paid, since the value is transferred from the company to shareholders as a dividend payment. As a result, higher dividends make call options less valuable because the underlying stock's price is expected to drop by the dividend amount on the ex-dividend date.

Put Options: A put option gives the holder the right to sell the underlying asset. Since dividends reduce the price of the stock, put options become more valuable as higher dividends result in a lower underlying price, making it more likely for the put option to be inthe-money or increase in value.

#### Impact on Greeks

Delta: For a call option, Delta becomes lower as the expected dividend increases, indicating that the option's price becomes less sensitive to an increase in the underlying stock price. Conversely, for a put option, Delta tends to increase as dividends increase because a lower underlying price (due to dividends) makes the put more valuable.

Theta: Theta, which measures the time decay of an option, is generally impacted by dividends since options lose value as the underlying price changes. For calls, Theta will be more negative when dividends are expected, as the stock price is expected to fall by the dividend amount. For puts, Theta may become less negative or even positive because the expected decline in the underlying price benefits the put holder.

Rho: Rho is affected as well, but the impact is more pronounced on Theta and Delta when considering dividend payments. The dividend impact on interest rate sensitivity is indirect.

### Problem 2

```
VaR 95%: 10.507528455569332, ES 95%: 12.939719618422451
Problem 2 Successfully
```

#### Compare

I can use Python to compare the differences between this week's and last week's results. Below is an example framework for comparing these differences

```
import pandas as pd
# Load last week's data
last_week_data = pd.read_csv("problem2.csv")
# Load this week's results, such as VaR and ES
this_week_data = {
     'VaR_95': var_95,
     'ES_95': es_95
}
# Compare VaR and ES results
print("Comparing VaR and ES between this week and last week:")
print(f"Last week VaR (95%): {last_week_data['VaR_95'].iloc[0]}")
print(f"This week VaR (95%): {this_week_data['VaR_95']}")
```

print(f"Difference in VaR (95%): {this\_week\_data['VaR\_95'] - last\_week\_data['VaR\_95'].iloc[0]}") print(f"Last week ES (95%): {last\_week\_data['ES\_95'].iloc[0]}") print(f"This week ES (95%): {this\_week\_data['ES\_95']}") print(f"Difference in ES (95%): {this\_week\_data['ES\_95'] - last\_week\_data['ES\_95'].iloc[0]}")

#### Problem 3

## Problem 3 Successfully, read Fama French Results.txt

### Steps to Find the Super-Efficient Portfolio

Calculate Expected Returns and Covariance Matrix

Calculate the expected returns of each stock based on historical data.

Calculate the covariance matrix of the returns to understand how each stock's return varies relative to others.

### Formulate the Objective Function

The objective is to maximize the Sharpe ratio of the portfolio. The Sharpe ratio is given by:

$$ext{Sharpe Ratio} = rac{E(R_p) - R_f}{\sigma_p}$$

E(Rp) is the expected return of the portfolio.

Rf is the risk-free rate (0.05).

σp is the standard deviation of the portfolio return.

#### **Optimize the Portfolio Weights**

You need to find the weights www that maximize the Sharpe ratio. This is a constrained optimization problem where the sum of all weights is equal to 1 (i.e., fully invested portfolio). This can be implemented using Python, using libraries like SciPy for optimization.

#### Model for AAPL

=======================================									
Dep. Variable:	У	R-squared:	0.005						
Model:	OLS	S Adj. R-squared:	-0.010						
Method:	Least Squares	F-statistic:	0.3421						
Date:	Sat, 09 Nov 2024	Prob (F-statistic):	0.849						
Time:	03:37:49	Log-Likelihood:	-1157.7						
No. Observations:	266	AIC:	2325.						
Df Residuals:	261	BIC:	2343.						
Df Model:	4								

	e Type: =======	nonrob				
		==	t			
					_	0.975]
const	160.6735	1.163	138.167	0.000	158.384	162.963
x1	1.5243	1.443	1.056	0.292	-1.318	4.366
x2	-0.3273	1.398	-0.234	0.815	-3.079	2.425
<b>x</b> 3	-0.4395	1.311	-0.335	0.738	-3.021	2.142
x4			0.628			
	:====== :=======		======	======	======	=======
Omnibus:		79	9.400 Durb	in-Watson:		0.019
Prob(Omn	ibus):	0.	000 Jarque	e-Bera (JB):		14.872
Skew:		0	.185 Prob(	JB):		0.000590
Kurtosis:		1.90	02 Cond. N	No.		2.60
	rd Errors assume	e that the co	variance mati	rix of the erro	ors is correctl	y specified.
Model for	ABBV	OLS R	Regression Re	sults		
[1] Standa Model for		OLS R	Regression Re	sults		
[1] Standa Model for	ABBV 	OLS R	Regression Re	sults ======		
[1] Standa Model for ====== Dep. Varia	ABBV 	OLS R	Regression Re	sults ======= red:		======
[1] Standa Model for ======	ABBV ======== ==========================	OLS R ====== ==	Regression Re ====== y R-squa	sults ======= red: R-squared:		0.012
[1] Standa Model for ====== ====Dep. Varia Model:	ABBV ======== ==========================	OLS R ====== == Least Squa	Regression Re ======= y R-squa OLS Adj.	sults ======= red: R-squared: istic:	=====:	0.012 -0.003
[1] Standa Model for ======= Dep. Varia Model: Method:	ABBV ======== ==========================	OLS R ====== == Least Squa	Regression Researce y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======= red: R-squared: istic:	=====:	0.012 -0.003 0.7815
[1] Standa Model for ======= Dep. Varia Model: Method: Date:	ABBV ======== ==========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Researce y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	=====:	0.012 -0.003 0.7815 0.538
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time:	ABBV	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Research y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	=====:	0.012 -0.003 0.7815 0.538 -942.37
[1] Standa Model for ======= Dep. Varia Model: Method: Date: Time: No. Obser	ABBV  ==================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Re	sults ====================================	=====:	0.012 -0.003 0.7815 0.538 -942.37 1895.
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model:	ABBV  ==================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37 2	egression Reserved Regression Reserved Regres Reserved Regres Reserved Regres Reserved Regres	sults ====================================	=====:	0.012 -0.003 0.7815 0.538 -942.37 1895.
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	ABBV  ==================================	OLS R ====================================	egression Reserved Regression Reserved Regres Reserved Regres Reserved Regres Reserved Regres	sults ====================================	=====:	0.012 -0.003 0.7815 0.538 -942.37 1895.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	ABBV  ==================================	OLS R ====================================	egression Re Regression Regres Regression Regres Regression Regres Regression Regres Regression Regression Regres Regression Regre	sults ======= red: R-squared: istic: -statistic): ikelihood:	======	0.012 -0.003 0.7815 0.538 -942.37 1895. 1913.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	ABBV ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 2:49 Log-L 2:66 AIC: 4 ust ========	sults =======  red: R-squared: istic: -statistic): ikelihood: ===================================	======= ==============================	0.012 -0.003 0.7815 0.538 -942.37 1895. 1913.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	ABBV  ==================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 2:49 Log-L 2:66 AIC: 4 ust ========	sults =======  red: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.012 -0.003 0.7815 0.538 -942.37 1895. 1913.
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======	ABBV	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 282.819	sults ====================================	======================================	0.012 -0.003 0.7815 0.538 -942.37 1895. 1913.
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======= const	ABBV  ==================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 282.819	sults ====================================	======================================	0.012 -0.003 0.7815 0.538 -942.37 1895. 1913.
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== const x1	ABBV  ==================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 7:49 Log-L 61 BIC: 4 ust =======  t 282.819 -0.123	sults ====================================	======================================	0.012 -0.003 0.7815 0.538 -942.37 1895. 1913. ====================================

	=======					
Omnibus:			828 Durl	oin-Watson:		0.078
Prob(Omni	bus):	0.0		ıe-Bera (JB):		11.792
Skew:			048 Prob	` ,		0.00275
Kurtosis:		1.97		` '		2.60
======	=======	======	======	======	======	=======
======	=======	==				
Notes:						
	d Errors assume	that the cov	ariance ma	trix of the erro	ors is correctl	y specified.
Model for A	ABT					
		OLS Re	egression R	esults		
======	=======================================	======:	======	======	======	=======
Dep. Variab			y R-squ	ared·		0.030
Model:				. R-squared:		0.016
Method:	, , ,					
Date:	Sa	t, 09 Nov 202		F-statistic):		2.048 0.0881
Time:		03:37:		Likelihood:		-786.73
No. Observ	ations:	26	66 AIC:			1583.
Df Residual	s:	26	31 BIC:			1601.
Df Model:			4			
Covariance	Type:	nonrobu	ıst			
======	=======	======	======	======	======	=======
======	coef	== std err	t	P> t	[0.025	0.975]
const	104.2447	0.288	361.517	0.000	103.677	104.813
x1	0.0675	0.358	0.189	0.850	-0.637	0.772
x2	0.4871	0.347	1.406	0.161	-0.195	1.169
x3	-0.0954	0.325	-0.293	0.769	-0.735	0.545
x4	-0.3636	0.419	-0.869	0.386	-1.188	0.461
	======= ========		======	======	======	=======
Omnibus:			599 Durl	oin-Watson:		0.120
Prob(Omni	bus):			ıe-Bera (JB):		7.313
Skew:		-0.0	064 Prob			0.0258

Kurtosis:

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for ACN

2.198 Cond. No.

========	======	======	===	====	======	======	=======		
Dep. Variable:  Model:  Model:  Dep. Variable:  Method:  Date:  Date:  Sat, 09 Nov 2024  Prob (F-statistic):  Time:  03:37:49  Log-Likelihood:  No. Observations:  Df Residuals:  Df Model:  Covariance Type:  nonrobust						======	0.012 -0.004 0.7685 0.547 -1192.4 2395. 2413.		
=======	coef	std err		t	P> t	[0.025	0.975]		
x1 x2 x3 x4 =================================	85.2604 1.6258 -0.3692 0.8701 -1.4464 ========	62 0. 0 1.99			•	282.651 -1.613 -3.505 -2.072 -5.234 =======	287.870 4.865 2.767 3.812 2.342 ====================================		
Notes: [1] Standard Erro Model for ADBE	[1] Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for ADBE								
========	======	OL3 R	:===	ssion Re ====	อนแจ =======	======	=======		
========	======	:=							
Dep. Variable: Model: Method: Date: Time: No. Observation Df Residuals: Df Model:			24 ':49	F-stat Prob (F	R-squared: istic:		0.005 -0.010 0.3137 0.869 -1552.0 3114. 3132.		

	e Type: =======	nonrobu				
	=======	==				
	coet		t 		[0.025	0.975]
const	392.9401		76.725		382.856	403.025
x1	2.6548	6.357	0.418	0.677	-9.862	15.171
x2	-5.6071	6.155	-0.911	0.363	-17.726	6.512
<b>x</b> 3	1.2523	5.773	0.217	0.828	-10.116	12.620
x4					-19.508	
	:====== :=======		======	======	======	
Omnibus:		48	.366 Durb	in-Watson:		0.015
Prob(Omn	ibus):	0.0	000 Jarque	e-Bera (JB):		30.283
Skew:		0.	695 Prob(	JB):		2.66e -07
Kurtosis:		2.10				2.60
	rd Errors assume	that the cov	variance matı	rix of the erro	ors is correctl	y specified.
Model for	ADI	OLS R	egression Re	sults		
[1] Standaı Model for ======		OLS R	egression Re	sults		
[1] Standaı Model for ======	ADI 	OLS R ====== ==	egression Re	sults ======		
[1] Standai Model for ======	ADI 	OLS R ====== ==	egression Re ======	sults ======= red:		======
[1] Standaı Model for ====== Dep. Varia	ADI ======== ===========================	OLS R ====== ==	egression Re ====== y R-squa	sults ======= red: R-squared:		0.018
[1] Standar Model for ====== ===== Dep. Varia Model:	ADI   ble:	OLS R ====== == Least Squa	egression Re ====== y R-squa OLS Adj.	sults ======= red: R-squared: istic:	=====:	0.018 0.003
[1] Standar Model for ====== ====== Dep. Varia Model: Method:	ADI   ble:	OLS R ====== == Least Squa	egression Re ====== y R-squa OLS Adj. res F-stat 24 Prob (F	sults ======= red: R-squared: istic:	=====:	0.018 0.003 1.197
[1] Standar Model for ====== ====Dep. Varia Model: Method: Date:	ADI ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 202 03:37	egression Re ====== y R-squa OLS Adj. res F-stat 24 Prob (F	sults ====================================	=====:	0.018 0.003 1.197 0.312
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time:	ADI  ble:  Savations:	OLS R ====== == Least Squa t, 09 Nov 202 03:37 2	egression Re ====== y R-squa OLS Adj. res F-stat 24 Prob (F :49 Log-L	sults ====================================	=====:	0.018 0.003 1.197 0.312 -1127.2
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser	ADI  ble:  Savations:	OLS R ====== == Least Squa t, 09 Nov 202 03:37 2	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-L 66 AIC:	sults ====================================	=====:	0.018 0.003 1.197 0.312 -1127.2 2264.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model:	ADI  ble:  Savations:	OLS R ====== == Least Squa t, 09 Nov 202 03:37 2	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-L 66 AIC: 61 BIC: 4	sults ====================================	=====:	0.018 0.003 1.197 0.312 -1127.2 2264.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	ADI ====================================	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobu	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-L 66 AIC: 61 BIC: 4	sults ====================================	=====:	0.018 0.003 1.197 0.312 -1127.2 2264.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	ADI ====================================	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobu	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-L 66 AIC: 61 BIC: 4 ust =======	sults ======= red: R-squared: istic: -statistic): ikelihood:	======	0.018 0.003 1.197 0.312 -1127.2 2264. 2282.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	ADI ====================================	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobu	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-L 66 AIC: 61 BIC: 4 ust =======	sults ======= red: R-squared: istic: -statistic): ikelihood:	=======================================	0.018 0.003 1.197 0.312 -1127.2 2264. 2282.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	ADI ====================================	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobu ====================================	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-L 66 AIC: 61 BIC: 4 ust =======  t	sults =======  red: R-squared: istic: -statistic): ikelihood: ===================================	=======================================	0.018 0.003 1.197 0.312 -1127.2 2264. 2282.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======	ADI	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobu ====================================	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-L 66 AIC: 61 BIC: 4 ust =======  t	sults ====================================	======================================	0.018 0.003 1.197 0.312 -1127.2 2264. 2282.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== =============================	ADI  ===================================	OLS R ====================================	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F :49 Log-L 66 AIC: 61 BIC: 4 ust =======  t 165.970	sults ====================================	======================================	0.018 0.003 1.197 0.312 -1127.2 2264. 2282. ================================
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== const x1	ADI  ===================================	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobu ====================================	egression Re =======  y R-squa OLS Adj. res F-stat 24 Prob (F :49 Log-L 66 AIC: 61 BIC: 4 ust =======  t 165.970 0.644 -0.250	sults ====================================	======================================	0.018 0.003 1.197 0.312 -1127.2 2264. 2282. 

Omnibus: Prob(Omnib Skew: Kurtosis:		26 0.	.633 Prob( 23 Cond. N	e-Bera (JB): JB): No.	======	0.047 22.867 1.08e-05 2.60				
Notes: [1] Standard	Notes:  [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.  Model for ADP  OLS Regression Results									
Dep. Variab Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance	Sat ations: s:	Least Squa , 09 Nov 20 03:37 2	y R-squa OLS Adj. ares F-stat 24 Prob (F 249 Log-L 266 AIC: 61 BIC:	red: R-squared: istic: -statistic):	=======	0.006 -0.009 0.3833 0.820 -1093.7 2197. 2215.				
======	coef	== std err	t	P> t	[0.025	0.975]				
const x1 x2 x3 x4	229.7347 0.4080 -0.6876 0.8522 -1.1583	0.914 1.135 1.099 1.031 1.327	251.216 0.359 -0.626 0.827 -0.873	0.000 0.720 0.532 0.409 0.384	227.934 -1.827 -2.852 -1.178 -3.772	231.535 2.643 1.476 2.882 1.456				
Omnibus:	======== ========== ous):	== 76		====== in-Watson: e-Bera (JB):	======	0.046 19.464				

Skew:

Kurtosis:

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for AMAT

1.923 Cond. No.

\_\_\_\_\_\_

0.386

Prob(JB):

5.94e -05

=======================================	=====	:===== :=	====	:====	======	======	=======		
Dep. Variable: Model: Method: Date: Time: No. Observations: Df Residuals: Df Model: Covariance Type:	y R-squared: OLS Adj. R-squared: Least Squares F-statistic: 09 Nov 2024 Prob (F-statistic): 03:37:49 Log-Likelihood: 266 AIC: 261 BIC: 4 nonrobust					0.011 -0.004 0.7363 0.568 -1182.4 2375. 2393.			
========	coef	== std err		t	P> t	[0.025	0.975]		
x1		1.276 1.584 1.533 1.438 1.852	0 -0 -0	.308 ).590 ).664 ).970 ).366	0.000 0.555 0.507 0.333 0.715	113.998 -2.184 -4.038 -4.228 -4.325	119.023 4.054 2.001 1.437 2.969		
Omnibus: Prob(Omnibus): Skew: Kurtosis:	:====:	33 0.0 -0. 2.08	.206 000 019 30 (		•	======	0.023 9.397 0.00911 2.60		
Notes: [1] Standard Errors Model for AMD	[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.								
=======================================	=====	:===== 	====	:====	======	======	=======		
Dep. Variable: Model: Method: Date: Time: No. Observations: Df Residuals: Df Model:		Least Squa 09 Nov 202 03:37: 2	OLS res 24 :49	F-stati Prob (F	R-squared:		0.009 -0.006 0.6190 0.649 -1167.3 2345. 2362.		

Covariance	Type:	nonrobu	ust			
======	========	=======================================	======	======	======	=======
	coef		t		_	0.975]
const	88.6030		73.488		86.229	90.977
x1	1.2904	1.496	0.862	0.389	-1.656	4.237
x2	-0.5975	1.449	-0.412	0.680	-3.451	2.256
x3	-1.3519	1.359	-0.995	0.321	-4.028	1.324
x4	0.3125		0.179			
======	=======	==				
Omnibus:			.890 Durb			0.024
Prob(Omni	bus):		-	e-Bera (JB):		17.498
Skew:			158 Prob(.			0.000159
Kurtosis:	=======	1.78				2.60
Model for A		OLS R	egression Re	sults		
[1] Standard Model for A		OLS R	egression Re	sults		
[1] Standard Model for A ====== Dep. Variab	AMGN ======= ========	OLS R	egression Re ====== y R-squa	sults ======: red:		0.014
[1] Standard Model for A  ======  Dep. Variab Model:	AMGN ======= ======= ole:	OLS R ====== ==	egression Re ====== y R-squa OLS Adj.	sults ======: red: R-squared:		0.014 -0.002
[1] Standard Model for A  ======  Dep. Variab Model: Method:	AMGN ======= ======= ole:	OLS R ====== == Least Squa	egression Re ====== y R-squa OLS Adj. res F-stat	sults ======: red: R-squared: istic:	======	0.014 -0.002 0.8965
[1] Standard Model for A  ====== Dep. Variab Model: Method: Date:	AMGN ======= ======= ole:	OLS R ====== == Least Squa t, 09 Nov 202	egression Re ====== y R-squa OLS Adj. res F-stat 24 Prob (F	sults =======: red: R-squared: istic: -statistic):	======	0.014 -0.002 0.8965 0.467
[1] Standard Model for A  ====== Dep. Variab Model: Method: Date: Time:	AMGN ======== ======== ole: Sa	OLS R ====== == Least Squa t, 09 Nov 202 03:37	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-Li	sults ======: red: R-squared: istic:	======	0.014 -0.002 0.8965 0.467 -1150.5
[1] Standard Model for A  ====== Dep. Variab Model: Method: Date: Time: No. Observ	AMGN  =======  ========  ole:  Savations:	OLS R ====== == Least Squa t, 09 Nov 202 03:37 2	egression Re ======  y R-squa OLS Adj. ires F-stat 24 Prob (F:49 Log-Li 66 AIC:	sults =======: red: R-squared: istic: -statistic):	======	0.014 -0.002 0.8965 0.467 -1150.5 2311.
[1] Standard Model for A  ====== Dep. Variab Model: Method: Date: Time: No. Observ Df Residual	AMGN  =======  ========  ole:  Savations:	OLS R ====== == Least Squa t, 09 Nov 202 03:37 2	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-Li 66 AIC: 61 BIC:	sults =======: red: R-squared: istic: -statistic):	======	0.014 -0.002 0.8965 0.467 -1150.5
[1] Standard Model for A  ====== Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model:	AMGN  ========  =========================	OLS R ====== == Least Squa t, 09 Nov 202 03:37 2	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-Li 66 AIC: 61 BIC: 4	sults =======: red: R-squared: istic: -statistic):	======	0.014 -0.002 0.8965 0.467 -1150.5 2311.
[1] Standard Model for A  ====== Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance	AMGN  =======  =========  ole:  Vations:  Is:  Type:	OLS R ====================================	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-Li 66 AIC: 61 BIC: 4	sults ====================================	=====	0.014 -0.002 0.8965 0.467 -1150.5 2311. 2329.
[1] Standard Model for A  ====== Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance ======	AMGN  ========  sole:  Sar  vations:  Is:  Type: =========	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobu	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-Li 66 AIC: 61 BIC: 4	sults ====================================	=====	0.014 -0.002 0.8965 0.467 -1150.5 2311. 2329.
[1] Standard Model for A  ====== Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance ======	AMGN  =========  sle:  Sar  vations:  Is:  Type: ====================================	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobu	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-Li 66 AIC: 61 BIC: 4 ust =======	sults =======: red: R-squared: istic: -statistic): kelihood:	======	0.014 -0.002 0.8965 0.467 -1150.5 2311. 2329.
[1] Standard Model for A  ====== Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance ======	AMGN  ========  sole:  Sar  vations:  Is:  Type: =========	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobu	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-Li 66 AIC: 61 BIC: 4	sults ====================================	=====	0.014 -0.002 0.8965 0.467 -1150.5 2311. 2329.
[1] Standard Model for A  ====== Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance ======	AMGN  =========  sle:  Sar  vations:  Is:  Type: ====================================	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobu	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-Li 66 AIC: 61 BIC: 4 ust =======	sults =======: red: R-squared: istic: -statistic): kelihood:	======	0.014 -0.002 0.8965 0.467 -1150.5 2311. 2329.
[1] Standard Model for A service of Residual Df Model: Covariance ====================================	AMGN  ========  ole:  Sar  vations:  Is:  Type: ========  coef	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobu ====================================	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-Li 66 AIC: 61 BIC: 4 ust =======  t	sults ====================================	======================================	0.014 -0.002 0.8965 0.467 -1150.5 2311. 2329.
[1] Standard Model for A service of Residual Df Model: Covariance ====================================	AMGN  ========  coef  242.6306	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobu ====================================	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-Li 66 AIC: 61 BIC: 4 ust =======  t 214.373	sults =======: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.014 -0.002 0.8965 0.467 -1150.5 2311. 2329.
[1] Standard Model for A service of Residual Df Model: Covariance ====================================	AMGN  ===================================	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobu ====================================	egression Re =======  y R-squa OLS Adj. res F-stat 24 Prob (F:49 Log-Li 66 AIC: 61 BIC: 4 ust =======  t 214.373 0.546	sults =======: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.014 -0.002 0.8965 0.467 -1150.5 2311. 2329. ====================================

Omnibus:	:======	 47.95	4 Durl	oin-Watson:		0.044
Prob(Omnik	ous):	0.000		ıe-Bera (JB):		19.001
Skew:	,-	0.447		` '		7.48e -05
Kurtosis:		2.043	Cond.	` ,		2.60
======	=======	=======	=====	=======	======	=======
======	=======	==				
Notes:	I	#l= =# #l= = ===::::::::::::::::::::::::			:	l
Model for A		that the covaria	ance ma	trix of the erro	ors is correct	iy specified.
Model for A	IIVI I	OLS Regr	ession Re	⊇sults		
=======	:======	=======	=====	=======	======	=======
======	=======	==				
Dep. Variab	le:	у	R-squ	ared:		0.015
Model:		OL	.S Adj	. R-squared:		-0.000
Method:		Least Squares	F-sta	tistic:		0.9794
Date:	Sat	c, 09 Nov 2024	Prob (	F-statistic):		0.419
Time:		03:37:49	Log-l	_ikelihood:		-1123.2
No. Observa	ations:	266	AIC:			2256.
Df Residuals	S:	261	BIC:			2274.
Df Model:		4	-			
Covariance	Type:	nonrobust				
======	:======	=======	=====	:======	======	=======
======		== std err	+	D > I+I	[0.025	0.975]
	coef	Sta ett	t 	P> t	[0.025	0.973]
const	200.2751	1.022 1	96.060	0.000	198.264	202.287
x1	-0.2931	1.268	-0.231	0.817	-2.790	2.203
x2	1.0866	1.228	0.885	0.377	-1.331	3.504
<b>x</b> 3	-0.2802	1.151	-0.243	0.808	-2.548	1.987
x4	-1.2485	1.483	-0.842	0.401	-4.168	1.671
======	:======	=======	=====	:======	======	=======
	=======					0.055
Omnibus:		38.303		oin-Watson:		0.056
Prob(Omnib	ous):	0.000		ie-Bera (JB):		52.143
Skew:		0.939	Prob	(JR):		4.76e -12

## Notes:

Kurtosis:

4.086 Cond. No.

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for AMZN

=======	======	======	====	=====	======	======	=======	
=======	======	==						
Dep. Variable	e:		У	R-squa	ired:		0.004	
Model:			OLS	S Adj.	R-squared:		-0.012	
Method:		Least Squ	ares	F-stat	istic:		0.2412	
Date:	Sa		0.915					
Time:		03:37:49 Log-Likelihood:						
No. Observa	tions:							
Df Residuals:		2	261	BIC:			2292.	
Df Model:			4					
Covariance T	ype:	nonrob	ust					
=======	=======	=======	====	=====	======	======	=======	
======	coef			t	P> t	[0.025	0.975]	
const	111.6030	1.055	10	 5.752	0.000	109.525	113.681	
x1	0.8188	1.310		0.625	0.532	-1.760	3.398	
x2	-0.3126	1.268	_	0.246	0.806	-2.810	2.185	
x3	0.8678	1.190		0.729	0.466	-1.475	3.210	
x4	-0.4299	1.532	_	0.281	0.779	-3.446	2.587	
======	=======	======	====	=====	======	======	=======	
Omnibus:	=======		3.445	Durh	oin-Watson:		0.025	
	10).		.000				19.679	
Prob(Omnibi Skew:	us).		).153	-	e-Bera (JB):		5.33e -05	
Kurtosis:		1.7		Prob( Cond. I			2.60	
		1.1			NO. 		2.00 	
=======	=======	==						
Notes:								
[1] Standard	Errors assume	e that the co	varia	nce mat	rix of the erro	ors is correct	ly specified.	
Model for AV	/GO							
		OLS F	Regre	ssion Re	esults			
======	======	======	====	=====	======	======	=======	
======	======	==						
Dep. Variable	e:		У	R-squa	red:		0.003	
Model:			OLS	S Adj.	R-squared:		-0.013	
Method:		Least Squ	ares	F-stat	tistic:		0.1718	
Date:	Sa	t, 09 Nov 20	)24	Prob (F	-statistic):		0.953	
Time:		03:37	7:49	Log-L	ikelihood:		-1714.5	
No. Observa	tions:		266	AIC:			3439.	
Df Residuals:		2	261	BIC:			3457.	
Df Model:			4					

Covariance		nonrob				
	=======================================	==				
	coef		t 		[0.025	0.975]
const	644.5732	9.434			625.997	663.149
x1	4.8278	11.709	0.412	0.680	-18.229	27.884
x2	-5.8042	11.337	-0.512	0.609	-28.128	16.520
<b>x</b> 3	-2.8667	10.634	-0.270	0.788	-23.807	18.073
x4			-0.209			
	:=======		======		======	=======
Omnibus:		158	3.484 Durb	in-Watson:		0.009
Prob(Omn	ibus):	0.0	000 Jarque	e-Bera (JB):		24.166
Skew:		0.	.420 Prob(	JB):		5.65e -06
Kurtosis:		1.78	35 Cond. N	No.		2.60
[1] Standaı	rd Errors assume	e that the cov	variance matı	rix of the erro	ors is correctl	y specified.
Model for	AXP	OLS R	egression Re	sults		
[1] Standaı Model for ======		OLS R	egression Re	sults		
[1] Standaı Model for ======	AXP 	OLS R	egression Re	sults ======		
[1] Standai Model for ======	AXP 	OLS R	egression Re	sults ======= red:		======
[1] Standaı Model for ====== Dep. Varia	AXP ======== ===========================	OLS R ====== ==	egression Re ====== y R-squa	sults ======= red: R-squared:		0.008
[1] Standar Model for ====== ===== Dep. Varia Model:	AXP   ble:	OLS R ====== == Least Squa	egression Re ====== y R-squa OLS Adj.	sults ======= red: R-squared: istic:	=====:	0.008 -0.007
[1] Standar Model for ====== ====== Dep. Varia Model: Method:	AXP   ble:	OLS R ====== == Least Squa	egression Re ======  y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======= red: R-squared: istic:	=====:	0.008 -0.007 0.5238
[1] Standar Model for ====== ====Dep. Varia Model: Method: Date:	AXP ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20: 03:37	egression Re ======  y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	=====:	0.008 -0.007 0.5238 0.718
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time:	AXP  ble:  Sav	OLS R ====== == Least Squa t, 09 Nov 20: 03:37	egression Re  y R-squa OLS Adj. ares F-stat 24 Prob (F:49 Log-L	sults ====================================	=====:	0.008 -0.007 0.5238 0.718 -1020.3
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser	AXP  ble:  Sav	OLS R ====== == Least Squa t, 09 Nov 20: 03:37	y R-squa OLS Adj. ares F-stat 24 Prob (F:49 Log-L	sults ====================================	=====:	0.008 -0.007 0.5238 0.718 -1020.3 2051.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model:	AXP  ble:  Sav	OLS R ====== == Least Squa t, 09 Nov 20: 03:37 2	y R-squa OLS Adj. ares F-stat 24 Prob (F:49 Log-L 266 AIC: 4	sults ====================================	=====:	0.008 -0.007 0.5238 0.718 -1020.3 2051.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	AXP  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F:49 Log-L 266 AIC: 4	sults ====================================	=====:	0.008 -0.007 0.5238 0.718 -1020.3 2051.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	AXP  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F:49 Log-L 66 AIC: 61 BIC: 4 ust	sults ======= red: R-squared: istic: -statistic): ikelihood:	======:	0.008 -0.007 0.5238 0.718 -1020.3 2051. 2069.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	AXP  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 249 Log-L 266 AIC: 4 ust ========	sults ======= red: R-squared: istic: -statistic): ikelihood:	======================================	0.008 -0.007 0.5238 0.718 -1020.3 2051. 2069.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	AXP  ===================================	OLS R =======  Least Squa t, 09 Nov 20:	y R-squa OLS Adj. ares F-stat 24 Prob (F:49 Log-L 66 AIC: 61 BIC: 4 ust ===================================	sults =======  red: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.008 -0.007 0.5238 0.718 -1020.3 2051. 2069.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======	AXP  ===================================	OLS R =======  Least Squa t, 09 Nov 20:	y R-squa OLS Adj. ares F-stat 24 Prob (F:49 Log-L 66 AIC: 61 BIC: 4 ust ===================================	sults ====================================	======================================	0.008 -0.007 0.5238 0.718 -1020.3 2051. 2069.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== =============================	AXP  Sarvations:  Type:  coef  158.0556	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 249 Log-L 266 AIC: 4 ust =======  t 227.765	sults ====================================	======================================	0.008 -0.007 0.5238 0.718 -1020.3 2051. 2069. ====================================
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== const x1	AXP  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F:49 Log-L 66 AIC: 61 BIC: 4 ust =======  t 227.765 0.694	sults ====================================	======================================	0.008 -0.007 0.5238 0.718 -1020.3 2051. 2069. ====================================

	=======							
Omnibus:		 20.0	023 Durk	oin-Watson:		0.057		
Prob(Omnib	us):	0.0		e-Bera (JB):		7.286		
Skew:	3.3).	0.0	'			0.0262		
Kurtosis:		2.191		• •		2.60		
======	=======	==						
Notes:								
	Errors assume	that the cov	ariance mat	trix of the erro	ors is correct	ly specified		
Model for B		that the cove			310 10 0011000	ry opcomou.		
		OLS Re	gression Re	esults				
======	======	=======	======	======	======	=======		
	=======	==						
Dep. Variabl	e:	-	y R-squa			0.019		
Model:			-	R-squared:		0.004		
Method:	_	Least Squar				1.235		
Date:	Sa	t, 09 Nov 202	-			0.297		
Time:		03:37:5	J	_ikelihood:		-1268.8		
No. Observa		26				2548.		
Df Residuals	:	26:				2566.		
Df Model:	_		4					
Covariance <sup>-</sup>	Гуре:	nonrobu	st 					
=======	========	=======================================		======	======	=======		
	coef	std err	t	P> t	[0.025	0.975]		
const	195.0914	1.766	110.465	0.000	191.614	198.569		
x1	0.7194	2.192	0.328	0.743	-3.597	5.036		
x2	-0.9417	2.122	-0.444	0.658	-5.121	3.237		
<b>x</b> 3	-3.0115	1.991	-1.513	0.132	-6.932	0.909		
x4	-1.3160	2.564	-0.513	0.608	-6.364	3.732		
	=======		======	======	======	=======		
======= Omnibus:	=======	== 31.0	132 Durk	oin-Watson:		0.042		
Prob(Omnib	116).	0.0		ie-Bera (JB):		39.673		
Skew:	us).	-0.9	•			2.43e-09		
JILOVV.		0.5	. 10	(30).		2.700 00		

# Notes:

Kurtosis:

2.946 Cond. No.

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for BAC

========	======	======	====	=====	======	======	=======
=======	======	==					
Dep. Variable:			У	R-squa	red:		0.020
Model:			OLS	S Adj.	R-squared:		0.005
Method:		Least Squ	ares	F-stat	tistic:		1.339
Date:	Sa	t, 09 Nov 20		0.256			
Time:		03:3		-655.09			
No. Observation	ns:			1320.			
Df Residuals:		2	261	BIC:			1338.
Df Model:			4				
Covariance Typ	e:	nonrob	oust				
========	======	=======	====	=====	======	======	=======
	coef	_		t	P> t	[0.025	0.975]
const	31.0323	0.176	 17	'6.528	0.000	30.686	31.378
x1	0.1222	0.218		0.560	0.576	-0.307	0.552
x2	-0.0032	0.211	-	-0.015	0.988	-0.419	0.413
<b>x</b> 3	0.3466	0.198		1.749	0.081	-0.044	0.737
x4	-0.3411	0.255	-	-1.337	0.183	-0.844	0.161
=======	======	======	====	=====	======	======	=======
Omnibus:	======		8.188	Durh	oin-Watson:		0.040
Prob(Omnibus):			.000		e-Bera (JB):		19.128
Skew:	•		0.333	Prob(			7.02e -05
Kurtosis:		1.8		Cond. I			2.60
=======	======	======	====	=====	=======	======	=======
=======	======	==					
Nistan							
Notes: [1] Standard Err	ore accume	that the co	waria	nca mat	riv of the erro	ore is correct	ly specified
Model for BKN(		tilat tile CC	ovaria	nce mai	nx or the end	JIS IS COITECE	iy specilled.
Model for bring	3	0181	Paara	ession Re	aculte		
======	======	OL3	====	.331011176	.suits :=====	====	======
========	======	==					
Dep. Variable:	<b>-</b>		У	R-squa	ared:		0.008
Model:			y OLS	-	R-squared:		-0.007
Method:		Least Squ		F-stat	-		0.5429
Date:	Sa	t, 09 Nov 20			-statistic):		0.704
Time:	Ju	03:3			ikelihood:		-1997.9
No. Observation	ns:		266	AIC:	omrood.		4006.
Df Residuals:	10.		261	BIC:			4024.
Dr Residuais.  Df Model:		2	4	DIC.			4024.
PI MOUCI.			4				

Covariance ======	е туре: =======	nonrobu		======	======:	=======
=====	coef		t	P> t	[0.025	0.975]
const	2435.8838	27.375	88.980	0.000	2381.979	2489.789
x1	0.8146	33.978	0.024	0.981	-66.091	67.721
x2	-24.3814	32.898	-0.741	0.459	-89.162	40.399
<b>x</b> 3		30.859				
x4 ======	-11.7085 =======				-89.957 ======	
	=======	==	.999 Durb			0.024
Orninbus. Prob(Omn	nihus).			e-Bera (JB):		12.351
Skew:	11643).		060 Prob(	` '		0.00208
Kurtosis:			51 Cond. N	•		2.60
Notes: [1] Standa Model for	rd Errors assume BLK		variance mati		ors is correctl	y specified.
[1] Standa Model for ======	BLK	OLS R	egression Re	sults		
[1] Standa Model for ======	BLK 	OLS R	egression Re	sults ======		
[1] Standa Model for =======	BLK 	OLS R	egression Re	sults ====== red:		======
[1] Standa Model for ====== ====== Dep. Varia	BLK ======== ===========================	OLS R	egression Re ====== y R-squa OLS Adj.	sults ====== red: R-squared:		0.046
[1] Standa Model for ====== =============================	BLK ======== ===========================	OLS R ====== ==	egression Re ====== y R-squa OLS Adj. res F-stat	sults ======= red: R-squared: istic:	=====:	0.046 0.032
[1] Standa Model for  =======  =====  Dep. Varia Model:  Method:	BLK ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 202	egression Re ====== y R-squa OLS Adj. res F-stat	sults ======= red: R-squared: istic: -statistic):	=====:	0.046 0.032 3.159
[1] Standa Model for  ======  Dep. Varia Model: Method: Date:	BLK ======== ===========================	OLS Ro ====== == Least Squa t, 09 Nov 202 03:37	egression Re ====== y R-squa OLS Adj. res F-stat 24 Prob (F	sults ======= red: R-squared: istic: -statistic):	=====:	0.046 0.032 3.159 0.0147
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time:	BLK  ========  =========================	OLS R ====== == Least Squa t, 09 Nov 202 03:37:	egression Re ====== y R-squa OLS Adj. res F-stat 24 Prob (F :50 Log-L	sults ======= red: R-squared: istic: -statistic):	=====:	0.046 0.032 3.159 0.0147 -1405.9
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model:	BLK  ======== able: Savations: als:	OLS R ====== == Least Squa t, 09 Nov 202 03:37:	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F :50 Log-L 66 AIC:	sults ======= red: R-squared: istic: -statistic):	=====:	0.046 0.032 3.159 0.0147 -1405.9 2822.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua	BLK  ======== able: Savations: als:	OLS R ====== == Least Squa t, 09 Nov 202 03:37:	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F :50 Log-L 66 AIC: 61 BIC:	sults ======= red: R-squared: istic: -statistic):	=====:	0.046 0.032 3.159 0.0147 -1405.9 2822.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	BLK  ===================================	OLS Reserved to OLS Reserved t	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F :50 Log-L 66 AIC: 61 BIC:	sults ======= red: R-squared: istic: -statistic):	=====:	0.046 0.032 3.159 0.0147 -1405.9 2822.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	BLK  ===================================	OLS Reserved to OLS Reserved t	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:50 Log-L 66 AIC: 61 BIC: 4 ust =======	sults ======= red: R-squared: istic: -statistic):	======:	0.046 0.032 3.159 0.0147 -1405.9 2822. 2840.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	BLK ====================================	OLS Ri =======  Least Squa t, 09 Nov 202 03:37: 2 26 nonrobu ====================================	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:50 Log-L 66 AIC: 61 BIC: 4 ust =======	sults =======  red: R-squared: istic: -statistic): ikelihood: =======  P> t	======================================	0.046 0.032 3.159 0.0147 -1405.9 2822. 2840.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance =======	BLK  ===================================	OLS Ri =======  Least Squa t, 09 Nov 202 03:37: 2 26 nonrobu ====================================	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:50 Log-L 66 AIC: 61 BIC: 4 ust =======  t	sults =======  red: R-squared: istic: -statistic): ikelihood:  =======  P> t  0.000	======================================	0.046 0.032 3.159 0.0147 -1405.9 2822. 2840. ====================================
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance =======  const	BLK  ===================================	OLS Ri =======  Least Squa t, 09 Nov 202 03:37: 2 26  nonrobu ====================================	egression Re =======  y R-squa OLS Adj. res F-stat 24 Prob (F:50 Log-L 66 AIC: 61 BIC: 4 ust =======  t 226.499 0.587	sults =======  red: R-squared: istic: -statistic): ikelihood:  =======  P> t  0.000	======================================	0.046 0.032 3.159 0.0147 -1405.9 2822. 2840. ====================================
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance =======  const x1	BLK  ===================================	OLS Reserved to OLS Reserved t	egression Re =======  y R-squa OLS Adj. res F-stat 24 Prob (F:50 Log-L 66 AIC: 61 BIC: 4 ust =======  t 226.499 0.587	sults =======  red: R-squared: istic: -statistic): ikelihood:  =======  P> t  0.000 0.557 0.805	======================================	0.046 0.032 3.159 0.0147 -1405.9 2822. 2840. ====================================

Omnibus: Prob(Omnibus) Skew: Kurtosis:	====== us):	35 0.	000 Jarqı .932 Prol	bin-Watson: ue-Bera (JB): o(JB): No.		0.075 45.639 1.23e-10 2.60			
=======	=======================================								
Notes: [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.  Model for BMY  OLS Regression Results									
	=======	====== 	======	=======	======	=======			
Dep. Variable Model: Method: Date: Time: No. Observat Df Residuals: Df Model: Covariance T	s: Sat	Least Squa :, 09 Nov 20 03:37	ares F-sta 24 Prob 2:50 Log- 2:66 AIC: 61 BIC:	i. R-squared: atistic:	:======	0.004 -0.012 0.2454 0.912 -797.09 1604. 1622.			
======	coef	== std err	t	P> t	[0.025	0.975]			
const x1 x2 x3 x4	67.8477 0.2223 0.1221 0.1599 -0.0314	0.300 0.372 0.360 0.338 0.435	226.307 0.597 0.339 0.473 -0.072	0.000 0.551 0.735 0.636 0.942	67.257 -0.510 -0.587 -0.506 -0.888	68.438 0.955 0.832 0.825 0.825			
x4       -0.0314       0.435       -0.072       0.942       -0.888       0.825         ====================================									

Notes:

Skew:

Kurtosis:

0.278 Prob(JB):

2.522 Cond. No.

0.0508

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for BRK-B

=======	=======	 ==							
Dep. Variable Model: Method: Date:	e:	Least Squa	OLS ares	F-stati	R-squared: stic:		0.006 -0.009 0.3784 0.824		
Time: No. Observa		t, 09 Nov 2024 Prob (F-statistic): 03:37:50 Log-Likelihood: 266 AIC:					-1242.9 2496.		
Df Residuals: 261 BIC: 2514.  Df Model: 4									
Covariance 1	ype:	nonrob	ust						
	========	=======================================	====	====:	======	======	=======		
	coef	 std err		t	P> t	[0.025	0.975]		
const	317.2955	1.602	198.	017	0.000	314.140	320.451		
x1	0.9843	1.989	0.	495	0.621	-2.932	4.901		
x2	-1.0968	1.926	-0.	570	0.569	-4.889	2.695		
<b>x</b> 3	-0.4590	1.806	-0.	254	0.800	-4.016	3.098		
x4	-1.3090	2.326	-0.	563	0.574	-5.889	3.271		
======	=======	======	====	====	======	======	=======		
======	=======	==							
Omnibus:		8	3.874	Durbi	n-Watson:		0.017		
Prob(Omnib	us):	0.	.012	Jarque	e-Bera (JB):		4.803		
Skew:		0	.101	Prob(	IB):		0.0906		
Kurtosis:		2.3	74 C	Cond. N	lo.		2.60		
Notes:  [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.  Model for BSX  OLS Regression Results									
=======	=======					======			
Dep. Variable	e:		y F	?-squai	red:		0.008		
Model:			OLS	-	R-squared:		-0.007		
Method:		Least Squa		F-stati	•		0.5479		
Date:	Sat	., 09 Nov 20			-statistic):		0.701		
Time:		03:37			kelihood:		-778.39		
No. Observa	tions:			AIC:			1567.		
Df Residuals:				BIC:			1585.		
Df Model:		_	4						
			-						

	Type: =======	nonrob				
	=======	==	t			
					-	
const	48.0497	0.279	171.939	0.000	47.499	48.600
x1	0.1899					
x2	-0.0820	0.336	-0.244	0.807		
x3	-0.3690	0.315	-1.171	0.243	-0.989	0.251
x4 	0.0847 ======		0.209			
Omnibus:		61	842 Durb	in-Watson:		0.025
Prob(Omnik	ous):	0.	000 Jarque	e-Bera (JB):		17.939
Skew:		-0	.373 Prob(	JB):		0.000127
Kurtosis:		1.90	69 Cond. N		2.60	
Notes:						
Notes: [1] Standard Model for C	d Errors assume		variance mati Regression Re		ors is correctl	y specified.
[1] Standard Model for C	<del></del>	OLS R	Regression Re	sults		
[1] Standard Model for C	=======================================	OLS R	Regression Re	sults ======		
[1] Standard Model for C ====================================	=======================================	OLS R	Regression Re	sults ======: red:		======
[1] Standard Model for C ======= ============================	: ======= ============================	OLS R ====== ==	Regression Re ====== y R-squa	sults ======: red: R-squared:		0.025
[1] Standard Model for C  =======  ======  Dep. Variab Model:  Method:	: ======= ========= lle:	OLS R ====== == Least Squa	Regression Re ======= y R-squa OLS Adj.	sults ======: red: R-squared: istic:	=====:	0.025 0.010
[1] Standard Model for C  =======  Dep. Variab Model: Method: Date:	: ======= ========= lle:	OLS R ====== == Least Squa	Regression Researce y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======: red: R-squared: istic:	=====:	0.025 0.010 1.686
[1] Standard Model for C	======= ========= :le: Sa	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Researce y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	=====:	0.025 0.010 1.686 0.153
[1] Standard Model for C  ======= Dep. Variab Model: Method: Date: Time: No. Observa	======== =============================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Regress	sults ====================================	=====:	0.025 0.010 1.686 0.153 -642.04
[1] Standard Model for C  =======  Dep. Variab Model: Method: Date: Time: No. Observa	======== =============================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Re	sults ====================================	=====:	0.025 0.010 1.686 0.153 -642.04 1294.
[1] Standard Model for C  ======= Dep. Variab Model: Method: Date: Time: No. Observa Df Residuals Df Model:	======== =============================	OLS R ======= == Least Squa t, 09 Nov 20 03:37 2	egression Reserved Regression Reserved Regres Reserved Regres Reserved Regres Reserved Regres Reserved Regres Regr	sults ====================================	=====:	0.025 0.010 1.686 0.153 -642.04 1294.
[1] Standard Model for C  ======= Dep. Variab Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance	======================================	OLS R ====================================	egression Reserved Regression Reserved Regres Reserved Regres Reserved Regres Reserved Regres Reserved Regres Regr	sults ====================================	=====:	0.025 0.010 1.686 0.153 -642.04 1294.
[1] Standard Model for Comment  ===================================	======================================	OLS R ====================================	egression Re Regression Regres Regression Regres Regression Regres Regression Regres Regression Regression Regres Regression Regre	sults ====================================	======	0.025 0.010 1.686 0.153 -642.04 1294. 1312.
[1] Standard Model for Comment  ===================================	======================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======	sults ====================================	=======================================	0.025 0.010 1.686 0.153 -642.04 1294. 1312.
[1] Standard Model for C  =======  Dep. Variab Model: Method: Date: Time: No. Observe Df Residuals Df Model: Covariance =======	Sarations:  Type:	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======	sults =======: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.025 0.010 1.686 0.153 -642.04 1294. 1312.
[1] Standard Model for C  ======= Dep. Variab Model: Method: Date: Time: No. Observe Df Residuals Df Model: Covariance ====================================	Saations: S: Type:	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 271.245	sults ====================================	======================================	0.025 0.010 1.686 0.153 -642.04 1294. 1312.
[1] Standard Model for O  ======= Dep. Variab Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance ====================================	Saations: S: Type:	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 271.245	sults ====================================	======================================	0.025 0.010 1.686 0.153 -642.04 1294. 1312. ====================================
[1] Standard Model for C  ======= Dep. Variab Model: Method: Date: Time: No. Observe Df Residuals Df Model: Covariance ======== const x1	Saations: Si Type:	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 2:50 Log-L 2:66 AIC: 61 BIC: 4 ust =======  t 271.245 0.581	sults ====================================	======================================	0.025 0.010 1.686 0.153 -642.04 1294. 1312. ====================================

Omnibus:	:======		963 Durl	oin-Watson:		0.095
	nie).					4.542
Prob(Omnik Skew:	ous).		)11 Jarqu )19 Prob	ie-Bera (JB):		0.103
Kurtosis:		2.36		` '		2.60
=======	=======	2.50	=======	=======	======	========
======	======	==				
Notes:						
[1] Standard Model for C	l Errors assume	that the cov	ariance ma	trix of the erro	ors is correct	ly specified.
Woder for e	,, (1	OLS Re	egression R	esults		
======	=======	======	======	======	======	=======
======	=======	==				
Dep. Variab	le:		y R-squ			0.008
Model:			_	. R-squared:		-0.008
Method:		Least Squar				0.5048
Date:	Sa	t, 09 Nov 202				0.732
Time:		03:37:	_	Likelihood:		-1290.0
No. Observa			66 AIC:			2590.
Df Residuals	S:	26	BIC:			2608.
Df Model:			4			
Covariance	Type:	nonrobu	ıst			
	:====== :=======	======:	======	======	======	========
	coef	std err	t	P> t	[0.025	0.975]
const	230.8125	1.913	120.663	0.000	227.046	234.579
x1	-0.0707	2.374	-0.030	0.976	-4.746	4.604
x2	-2.1993	2.299	-0.957	0.340	-6.726	2.327
<b>x</b> 3	0.2828	2.156	0.131	0.896	-3.963	4.529
x4	-3.3622	2.777	-1.211	0.227	-8.830	2.105
			======	======	======	=======
	======		761 D. J	alia Metaria		0.001
Omnibus:				oin-Watson:		0.031
Prob(Omnik	Jus):		-	ie-Bera (JB):		4.550
Skew:		-0.2	270 Prob	 (1R):		0.103

## Notes:

Kurtosis:

2.654 Cond. No.

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for CB

=======================================									
Dep. Variable Model: Method: Date: Time: No. Observat Df Residuals: Df Model: Covariance Ty	Sat ions:	03:37 2	Prob (7:50 Log-1266 AIC: 4	======	0.014 -0.001 0.9563 0.432 -1023.7 2057. 2075.				
=======	coef	== std err	t	P> t	[0.025	0.975]			
const x1 x2 x3 x4 ========	200.4735 0.0200 -0.0931 0.7691 -1.5736	0.703 0.872 0.845 0.792 1.020	285.236 0.023 -0.110 0.971 -1.542	0.000 0.982 0.912 0.333 0.124	199.090 -1.698 -1.756 -0.791 -3.582	201.857 1.738 1.570 2.329 0.435			
Omnibus: Prob(Omnibu Skew: Kurtosis:	ıs): =======	12 0. 0 2.3 ======	.002 Jarqu .171 Prob	` ,	======	0.070 6.379 0.0412 2.60			
Notes:  [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.  Model for Cl  OLS Regression Results									
========	=======	====== ==	======	======	======	=======			
Dep. Variable Model: Method: Date: Time: No. Observat Df Residuals: Df Model:	: Sat	Least Squa c, 09 Nov 20 03:37 2	ares F-sta 124 Prob (	. R-squared:		0.020 0.005 1.309 0.267 -1200.4 2411. 2429.			

	Type: =======	nonrob				
	=======	==				
	coei		t		[0.025	0.975]
const	285.1459	1.365	208.835	0.000	282.457	287.835
x1	-0.2807	1.695	-0.166	0.869	-3.618	3.056
x2	0.0023	1.641	0.001	0.999	-3.229	3.233
<b>x</b> 3	3.2998	1.539	2.144	0.033	0.269	6.331
x4			-1.287			1.352
	===========		======		======	=======
Omnibus:		g	).286 Durb	in-Watson:		0.076
Prob(Omni	bus):	0.	010 Jarque	e-Bera (JB):		6.028
Skew:		0	0.219 Prob(JB):			0.0491
Kurtosis:		2.40	06 Cond. N	No.		2.60
[1] Standar	d Errors assume CMCSA		variance mati		ors is correctl	y specified.
Model for (	CMCSA	OLS R	Regression Re	sults		
[1] Standard Model for (	CMCSA ======= ========	OLS R	Regression Re	sults ======		=======
[1] Standard Model for (  =======  Dep. Variab	CMCSA ======= ========	OLS R	Regression Re ====== y R-squa	sults ======= red:		0.007
[1] Standard Model for (  =======  Dep. Variab Model:	CMCSA ======= ======= ble:	OLS R ====== ==	Regression Re ======= y R-squa OLS Adj.	sults ======= red: R-squared:		=======
[1] Standard Model for (  ======  Dep. Variat Model:  Method:	CMCSA ======= ======= ble:	OLS R ====== == Least Squa	Regression Re ======= y R-squa OLS Adj. ares F-stat	sults ======= red: R-squared: istic:	=====:	0.007 -0.009
[1] Standard Model for (  =======  Dep. Variat Model: Method: Date:	CMCSA ======= ======= ble:	OLS R ====== == Least Squa	Regression Researces y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	=====:	0.007 -0.009 0.4335
[1] Standard Model for (  ======  Dep. Variate Model:  Method:  Date:  Time:	CMCSA ======== ======== ble: Sa	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Researces y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======= red: R-squared: istic:	=====:	0.007 -0.009 0.4335 0.784
[1] Standard Model for (  ======= Dep. Variab Model: Method: Date: Time: No. Observ	CMCSA  =======  ========  ole:  Savations:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Regress	sults ====================================	=====:	0.007 -0.009 0.4335 0.784 -795.46
[1] Standard Model for ()  ======= Dep. Variab Model: Method: Date: Time: No. Observ Df Residual	CMCSA  =======  ========  ole:  Savations:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Regression Regression Alg. Regression Re	sults ====================================	=====:	0.007 -0.009 0.4335 0.784 -795.46 1601.
[1] Standard Model for (1)  ======= Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model:	CMCSA  =======  ========  ole:  Savations:	OLS R ======= == Least Squa t, 09 Nov 20 03:37 2	egression Reserved Regression Reserved Regres Reserved Regres Reserved Regres Reserved Regres Reserved Regres Regr	sults ====================================	=====:	0.007 -0.009 0.4335 0.784 -795.46 1601.
[1] Standard Model for O  ====== Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance	CMCSA  ========  =========================	OLS R ====================================	egression Reserved Regression Reserved Regres Reserved Regres Reserved Regres Reserved Regres Reserved Regres Regr	sults ====================================	=====:	0.007 -0.009 0.4335 0.784 -795.46 1601.
[1] Standard Model for 0  =======  Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance	CMCSA  =======  ========  ble:  Savations:  ls:  Type:	OLS R ====================================	gegression Reserved Regression Reserved Regres Reserved R	sults ======= red: R-squared: istic: -statistic): ikelihood:	======	0.007 -0.009 0.4335 0.784 -795.46 1601. 1619.
[1] Standard Model for (1)  =======  Dep. Variable Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance =======	CMCSA  =========  ble:  Sar  vations: ls:  Type: =========	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======	sults =======  red: R-squared: istic: -statistic): ikelihood: ===================================	=======================================	0.007 -0.009 0.4335 0.784 -795.46 1601. 1619.
[1] Standard Model for 0  ====== Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance =======	cMCSA  ========  ble:  Savations:  ls:  Type: ========  coef	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 250 Log-L 61 BIC: 4 ust ========	sults ======= red: R-squared: istic: -statistic): ikelihood:	======================================	0.007 -0.009 0.4335 0.784 -795.46 1601. 1619.
[1] Standard Model for (1)  ======= Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance ====================================	CMCSA  ========  ble:  vations: ls:  Type: ========  coef 37.8294	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 126.956	sults =======  red: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.007 -0.009 0.4335 0.784 -795.46 1601. 1619.
[1] Standard Model for O  ====== Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance ======	CMCSA  ========  coef  37.8294  -0.0091	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 126.956	sults ====================================	======================================	0.007 -0.009 0.4335 0.784 -795.46 1601. 1619. ====================================
[1] Standard Model for One service of Residual Df Model: Covariance service service of Residual Df Model: Covariance service service service of Residual Df Model: Covariance service servi	CMCSA  ========  =========================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 2:50 Log-L 2:66 AIC: 61 BIC: 4 ust =======  t 126.956 -0.025	sults ====================================	======================================	0.007 -0.009 0.4335 0.784 -795.46 1601. 1619. ====================================

Omnibus:		18		oin-Watson:		0.023		
Prob(Omnib Skew:	us):		•	ie-Bera (JB):		7.093 0.0288		
Kurtosis:		0. 2.21		• ,		2.60		
=======	=======	2.214 CONG. NO.						
======	======	==						
Notes:								
	Errors assume	that the cov	variance mat	trix of the erro	ors is correctl	ly specified.		
Model for Co								
		OLS R	egression Re	esults				
======	======	======	======	======	======	=======		
		==	D	l.		0.040		
Dep. Variable Model:	ð:		y R-squa			0.040 0.026		
Method:		Least Squa		. R-squared:		2.750		
Date:	Sa	t, 09 Nov 202				0.0287		
Time:	Ju	03:37	,	_ikelihood:		-954.36		
No. Observa	tions:		66 AIC:			1919.		
Df Residuals:			61 BIC:			1937.		
Df Model:			4					
Covariance 7	ype:	nonrobi	ust					
======	======	======	======	======	======	=======		
======	=======			5	ro 00=	0.0751		
	coef	std err	t 	P> t  	[0.025	0.975]		
const	109.7340	0.542	202.642	0.000	108.668	110.800		
x1	0.7400	0.672	1.101	0.272	-0.583	2.064		
x2	-0.8906	0.651	-1.369	0.172	-2.172	0.391		
<b>x</b> 3	1.8030	0.610	2.954	0.003	0.601	3.005		
x4	-1.2633	0.786	-1.607	0.109	-2.811	0.285		
=======	=======	======	======	======	======	=======		
Omnibus:	=======		.166 Durl	oin-Watson:		0.094		
Prob(Omnib	116).			ie-Bera (JB):		11.255		
	uo).	0.0	Janqu	ic beid (Jb).		11.200		

Skew:

Kurtosis:

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for COST

0.205 Prob(JB):

2.080 Cond. No.

0.00360

=======	======	======	===	=====	======	======	=======		
Dep. Variable: Model: Method: Date: Time: No. Observatio Df Residuals: Df Model: Covariance Typ	el: OLS Adj. R- rod: Least Squares F-statisti Sat, 09 Nov 2024 Prob (F-si : 03:37:50 Log-Like Observations: 266 AIC: esiduals: 261 BIC: odel: 4					======	0.009 -0.007 0.5698 0.685 -1281.1 2572. 2590.		
=======	coef	== std err		t	P> t	[0.025	0.975]		
x1 x2 x3 x4 =================================	505.9451 2.0959 -2.0406 0.3395 -1.6291 ====================================	22 0. 0 2.22	- -==== 2.541 000 .339		*	502.303 -2.424 -6.417 -3.766 -6.916 =======	509.587 6.616 2.336 4.445 3.657 ====================================		
[1] Standard En Model for CRM						ors is correctl	y specified.		
========	OLS Regression Results								
Dep. Variable: Model: Method: Date: Time: No. Observatio Df Residuals: Df Model:			24 7:50	F-stat Prob (F	R-squared:		0.008 -0.007 0.5092 0.729 -1284.6 2579. 2597.		

Covariance <sup>-</sup>		nonrobu	ust			
=======	:=======		======	======	======	=======
	coef		t		[0.025	0.975]
const	180.9082				177.218	184.598
x1	2.2757	2.326	0.978	0.329	-2.305	6.856
x2	-1.2958	2.252	-0.575	0.566	-5.731	3.139
<b>x</b> 3	-1.2558	2.113	-0.594	0.553	-5.416	2.904
x4					-5.169 	5.544 ======
=======	======	==				
Omnibus:	,		.436 Durb			0.019
Prob(Omnib	ous):		-	e-Bera (JB):		21.562
Skew:			060 Prob(	*		2.08e - 05
Kurtosis:		1.61				2.60 ======
	=======					
Notes: [1] Standard Model for C	d Errors assume				ors is correctl	y specified.
[1] Standard Model for C	SCO	OLS R	egression Re	sults		y specified.
[1] Standard Model for C =======	SCO 	OLS R ====== ==	egression Re ======	sults ======		======
[1] Standard Model for C ====== Dep. Variabl	SCO 	OLS R ====== ==	egression Re ====== y R-squa	sults ======: red:		0.011
[1] Standard Model for C  ======  Dep. Variabl Model:	SCO ======= ============================	OLS R ====== ==	egression Re ====== y R-squa OLS Adj.	sults ======: red: R-squared:		0.011 -0.004
[1] Standard Model for C  =======  Dep. Variabl Model: Method:	SCO ======= ============================	OLS Ro	egression Re ====== y R-squa OLS Adj. res F-stat	sults ======: red: R-squared: stic:	=====:	0.011 -0.004 0.7043
[1] Standard Model for C  ======= Dep. Variabl Model: Method: Date:	SCO ======= ============================	OLS R ====== == Least Squa t, 09 Nov 202	egression Re ====== y R-squa OLS Adj. res F-stat 24 Prob (F	sults ======: red: R-squared: stic: -statistic):	=====:	0.011 -0.004 0.7043 0.590
[1] Standard Model for C  ======= Dep. Variabl Model: Method: Date: Time:	SCO ======== ===========================	OLS Ro ====== == Least Squa t, 09 Nov 202 03:37	egression Re ====== y R-squa OLS Adj. res F-stat 24 Prob (F:50 Log-Li	sults ======: red: R-squared: stic:	=====:	0.011 -0.004 0.7043 0.590 -764.74
[1] Standard Model for C  ======= Dep. Variabl Model: Method: Date: Time: No. Observa	SCO  ======== ==========================	OLS R ====== == Least Squa t, 09 Nov 202 03:37:	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:50 Log-Li 66 AIC:	sults ======: red: R-squared: stic: -statistic):	=====:	0.011 -0.004 0.7043 0.590 -764.74 1539.
[1] Standard Model for C  ======= Dep. Variabl Model: Method: Date: Time: No. Observa	SCO  ======== ==========================	OLS R ====== == Least Squa t, 09 Nov 202 03:37:	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:50 Log-Li 66 AIC: 61 BIC:	sults ======: red: R-squared: stic: -statistic):	=====:	0.011 -0.004 0.7043 0.590 -764.74
[1] Standard Model for C  ======= Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model:	SCO ====================================	OLS R ====== == Least Squa t, 09 Nov 202 03:37: 2	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F :50 Log-Li 66 AIC: 61 BIC:	sults ======: red: R-squared: stic: -statistic):	=====:	0.011 -0.004 0.7043 0.590 -764.74 1539.
[1] Standard Model for C  ====== Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance	SCO ====================================	OLS Ri ======= == Least Squa t, 09 Nov 202 03:37: 2 26	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F: :50 Log-Li 66 AIC: 61 BIC: 4	sults ======= red: R-squared: stic: -statistic): kelihood:	=====:	0.011 -0.004 0.7043 0.590 -764.74 1539.
[1] Standard Model for C  =======  Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance =======	SCO ====================================	OLS Ro	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F: :50 Log-Li 66 AIC: 61 BIC: 4	sults ======= red: R-squared: stic: -statistic): kelihood:	=====:	0.011 -0.004 0.7043 0.590 -764.74 1539. 1557.
[1] Standard Model for C  =======  Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance =======	SCO ====================================	OLS Ro	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F: :50 Log-Li 66 AIC: 61 BIC: 4	sults ======= red: R-squared: stic: -statistic): kelihood:	=====:	0.011 -0.004 0.7043 0.590 -764.74 1539. 1557.
[1] Standard Model for C  =======  Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance =======	SCO ====================================	OLS Ri =======  Least Squa t, 09 Nov 202 03:37: 2 26 nonrobu ====================================	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:50 Log-Li 66 AIC: 61 BIC: 4 ust =======	sults ======== red: R-squared: stic: -statistic): kelihood:	======	0.011 -0.004 0.7043 0.590 -764.74 1539. 1557.
[1] Standard Model for C  ======= Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance ====================================	SCO  ===================================	OLS Ri ====================================	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F:50 Log-Li 66 AIC: 61 BIC: 4 ust =======  t	sults ====================================	[0.025 47.663	0.011 -0.004 0.7043 0.590 -764.74 1539. 1557.
[1] Standard Model for C  ======= Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance ====================================	SCO  ===================================	OLS Ri ====================================	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F: :50 Log-Li :66 AIC:	sults ====================================	[0.025 47.663	0.011 -0.004 0.7043 0.590 -764.74 1539. 1557.
[1] Standard Model for C  ======= Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance ======= const x1	SCO  ===================================	OLS Re ===================================	egression Re ======  y R-squa OLS Adj. res F-stat 24 Prob (F: :50 Log-Li :66 AIC: -61 BIC: -4 ust =======  t 181.507 0.427 -1.239	sults ====================================	======================================	0.011 -0.004 0.7043 0.590 -764.74 1539. 1557. ===================================

	=======						
Omnibus:			).602 Durb	in-Watson:		0.031	
Prob(Omnik	ous):	0.		e-Bera (JB):		0.717	
Skew:	,	-0	.040	` ,		0.699	
Kurtosis:		2.7	59 Cond. N	No.		2.60	
======	=======	======	======	======	======	======	
======	=======	==					
Notes:							
	d Errors assume	that the co	variance mat	rix of the err	ors is correct	ly specified.	
Model for C	.V5	OLS F	Regression Re	sults			
=======	========	====== ==	======	======	======	=======	
Dep. Variab			y R-squa	ired·		0.006	
Model:			-	R-squared:		-0.009	
Method:		Least Squa	ares F-stat		0.4259		
Date:	Sat	-	124 Prob (F			0.790	
Time:			7:50 Log-L			-1021.6	
No. Observa	ations:		266 AIC:			2053.	
Df Residuals	S:	2	61 BIC:			2071.	
Df Model:			4				
Covariance	Type:	nonrob	ust				
=======	========	======= ==	======	======	======	=======	
	coef	std err	t	P> t	[0.025	0.975]	
const	81.0168	0.697	116.174	0.000	79.644	82.390	
x1	-0.3027	0.866	-0.350	0.727	-2.007	1.402	
x2	0.2290	0.838	0.273	0.785	-1.421	1.879	
<b>x</b> 3	0.9014	0.786	1.147	0.253	-0.647	2.449	
x4 ======	-0.6009 ======	1.012 ======	-0.594 ======	0.553	-2.594 ======	1.392	
	=======	==				0.027	
Omnibus:			773.490 Durbin-Watson:				
Prob(Omnik	ous):	0.	.000 Jarqu	e-Bera (JB):		25.112	

## Notes:

Skew:

Kurtosis:

0.291 Prob(JB):

1.611 Cond. No.

3.52e -06

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for  ${\sf CVX}$ 

=======	======	======	====	=====	=======	======	=======
=======	======	==					
Dep. Variable:			У	R-squa	red:		0.026
Model:			OLS		R-squared:		0.011
Method:		Least Squa	ares	F-stat			1.723
Date:	Sat	t, 09 Nov 20		Prob (F	-statistic):		0.145
Time:		03:37	7:50	Log-L	ikelihood:		-958.09
No. Observati	ons:		266	AIC:			1926.
Df Residuals:		2	61	BIC:			1944.
Df Model:			4				
Covariance Ty	pe:	nonrob	ust				
=======	======	======	===	=====	======	======	=======
=======	======	==					
	coef	std err		t	P> t	[0.025	0.975]
const	161.6046	0.549	29	4.275	0.000	160.523	162.686
x1	1.0137	0.682		1.487	0.138	-0.328	2.356
x2	-0.9159	0.660	-	1.388	0.166	-2.215	0.384
<b>x</b> 3	0.9190	0.619		1.485	0.139	-0.300	2.138
x4	-1.0044	0.797	-	1.260	0.209	-2.574	0.565
=======	======	======	===	:====	======	======	=======
=======	======	==					
Omnibus:			3.253		in-Watson:		0.077
Prob(Omnibus	s):		197	•	e-Bera (JB):		2.474
Skew:			.087	Prob(			0.290
Kurtosis:		2.5	61	Cond. N	No.		2.60
=======	======	======	===	=====	======	======	=======
=======	======	==					
N							
Notes:		distribution of					
[1] Standard E	rrors assume	tnat the co	varia	nce mat	rix of the erro	ors is correcti	y specifiea.
Model for DE		0101	)	: D-			
		ULS F	kegre 	ssion Re	suits 		
=	=======	=======	==	== <b>=</b>	=====	=====	=
			V	D caus	rod:		0.006
Dep. Variable: Model:			y OLS	R-squa			-0.009
Method:		Loast Sau		F-stat	R-squared:		-0.009 0.3769
Date:	Cod	Least Squa 2. 09 Nov 20					0.825
Time:	<b>ડ</b> તા	., 09 NOV 20 03:37			-statistic): ikelihood:		-1258.3
No. Observati	one:		266	AIC:	incilliouu.		-1256.5 2527.
Df Residuals:	U115.		61	BIC:			2527. 2545.
Dr Residuais: Df Model:		۷	4	DIC.			2545.
ועטטפו:			4				

	e Type: =======	nonrob				
		==	t			
					=	0.373]
const	398.3276	1.698	234.636	0.000	394.985	401.670
x1	0.2918	2.107	0.138	0.890	-3.857	4.441
x2	-0.8733	2.040	-0.428	0.669	-4.891	3.144
<b>x</b> 3	0.2582	1.914	0.135	0.893	-3.510	4.026
x4			-0.958			
	:=======			======	======	=======
Omnibus:		18	3.936 Durb	in-Watson:		0.066
Prob(Omn	ibus):	0.	000 Jarque	e-Bera (JB):		12.664
Skew:		-0	.406 Prob(	JB):		0.00178
Kurtosis:		2.30	05 Cond. N	No.		2.60
[1] Standar	rd Errors assume	that the co	variance mati	rix of the erro	ors is correctly	y specified.
Model for	DHR	OLS R	Regression Re	sults		
[1] Standar Model for		OLS R	Regression Re	sults		
[1] Standar Model for ======	DHR 	OLS R	Regression Re	sults ======		
[1] Standar Model for ======= ====== Dep. Varia	DHR 	OLS R	Regression Re	sults ======: red:		=======
[1] Standar Model for ====== ===== Dep. Varia Model:	DHR ======== ===========================	OLS R ====== ==	Regression Re ====== y R-squa	sults ======: red: R-squared:		0.012
[1] Standar Model for ====== ====== Dep. Varia Model: Method:	DHR   ble:	OLS R ====== == Least Squa	Regression Re ====== y R-squa OLS Adj.	sults ======: red: R-squared: istic:	======	0.012 -0.003
[1] Standar Model for ====== Dep. Varia Model: Method: Date:	DHR   ble:	OLS R ====== == Least Squa	Regression Researce y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======: red: R-squared: istic:	======	0.012 -0.003 0.7898
[1] Standar Model for ====== Dep. Varia Model: Method: Date: Time:	DHR ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Researce y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	======	0.012 -0.003 0.7898 0.533
[1] Standar Model for ====== Dep. Varia Model: Method: Date: Time: No. Obser	DHR  ===================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Re Regression Re Regression Re Regression Re Regression Re Regression Regres Regression Regression Regres Regression	sults ====================================	======	0.012 -0.003 0.7898 0.533 -1068.2
[1] Standar Model for	DHR  ===================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Reserved R	sults ====================================	======	0.012 -0.003 0.7898 0.533 -1068.2 2146.
[1] Standar Model for ====== Dep. Varia Model: Method: Date: Time: No. Obsen Df Residua Df Model:	DHR  ===================================	OLS R ======= == Least Squa t, 09 Nov 20 03:37 2	Regression Reserved Regression Reserved Adj.  Adj. Adj. Adj.  Ares F-state Prob (For a Company)  Ares AlC:	sults ====================================	======	0.012 -0.003 0.7898 0.533 -1068.2 2146.
[1] Standar Model for ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	DHR  ===================================	OLS R ====================================	Regression Reserved Regression Reserved Adj.  Adj. Adj. Adj.  Ares F-state Prob (For a Company)  Ares AlC:	sults ====================================	======	0.012 -0.003 0.7898 0.533 -1068.2 2146.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obsen Df Residua Df Model: Covariance	DHR ====================================	OLS R ====================================	Regression Re Regression Reg	sults ====================================	======	0.012 -0.003 0.7898 0.533 -1068.2 2146. 2164.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obsen Df Residua Df Model: Covariance	DHR  ===================================	OLS R ====================================	Regression Re  y R-squa OLS Adj. ares F-stat 24 Prob (F 7:50 Log-L 266 AIC: 4 ust ========	sults ====================================	=======================================	0.012 -0.003 0.7898 0.533 -1068.2 2146. 2164.
[1] Standar Model for ======= Dep. Varia Model: Method: Date: Time: No. Obsen Df Residua Df Model: Covariance	DHR  ===================================	OLS R ====================================	Regression Re  y R-squa OLS Adj. ares F-stat 24 Prob (F 7:50 Log-L 266 AIC: 4 ust ========	sults =======: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.012 -0.003 0.7898 0.533 -1068.2 2146. 2164.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obsen Df Residua Df Model: Covariance ====== = const	DHR  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 305.076	sults ====================================	======================================	0.012 -0.003 0.7898 0.533 -1068.2 2146. 2164.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== const x1	DHR  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 305.076	sults ====================================	======================================	0.012 -0.003 0.7898 0.533 -1068.2 2146. 2164.
[1] Standar Model for ======= Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance =======	DHR  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 305.076 -0.327 0.135	sults ====================================	[0.025 251.816 -2.367 -1.831	0.012 -0.003 0.7898 0.533 -1068.2 2146. 2164. ====================================

Omnibus: Prob(Omnibus) Skew: Kurtosis:		1 0.	.036 Prob( 46 Cond. I	e-Bera (JB): JB): No.	======	0.108 1.444 0.486 2.60
Notes: [1] Standard Model for DIS	Errors assume	that the co	egression Re	esults		
	======= e: Sat tions:	== Least Squa , 09 Nov 20 03:37 2	y R-squa OLS Adj. ares F-stat 24 Prob (F 5:50 Log-L 266 AIC: 61 BIC:	red: R-squared: istic: -statistic):		0.007 -0.008 0.4712 0.757 -930.57 1871. 1889.
=======	coef	== std err	t	P> t	[0.025	0.975]
const x1 x2 x3 x4	95.3761 0.3533 0.5332 -0.2025 0.2254	0.495 0.615 0.595 0.558 0.719	192.607 0.575 0.896 -0.363 0.314	0.000 0.566 0.371 0.717 0.754	94.401 -0.857 -0.639 -1.302 -1.190	96.351 1.564 1.705 0.897 1.641
Omnibus:	======= ==============================	== 12	2.122 Durb	====== in-Watson: e-Bera (JB):	======	0.057 9.708

Skew:

Kurtosis:

Notes:

2.440 Cond. No.

0.375

Prob(JB):

0.00780

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for ELV

=======	======	=======	:===	=====	=======	======	=======
=======	======	==					
Dep. Variable:			у	R-squa	red:		0.013
Model:			OLS	-	R-squared:		-0.002
Method:		Least Squa		F-stat			0.8606
Date:	Sat	, 09 Nov 20			-statistic):		0.488
Time:		03:37		-	ikelihood:		-1226.8
No. Observati	ons:		266	AIC:			2464.
Df Residuals:		2	61	BIC:			2481.
Df Model:			4				
Covariance Ty	pe:	nonrob	ust				
=======	_======	======	===	=====	======	======	=======
=======	======	==					
	coef	std err		t	P> t	[0.025	0.975]
const	471.3650	1.508	31	2.609	0.000	468.396	474.334
x1	1.7909	1.872		0.957	0.339	-1.894	5.476
x2	-0.7521	1.812	-	0.415	0.678	-4.320	2.816
x3	2.6221	1.700		1.543	0.124	-0.725	5.969
x4	-1.4647	2.189	-	0.669	0.504	-5.775	2.845
=======	======	======	===	=====	======	======	=======
=======	======						
Omnibus:			9.332		in-Watson:		0.108
Prob(Omnibus	s):		000	-	e-Bera (JB):		21.730
Skew:			.696	Prob(			1.91e -05
Kurtosis:		3.14	45	Cond. N	۱o.		2.60
=======	======	======	:===	=====	======	======	=======
=======	======	==					
Notos							
Notes:	rrore accurac	that the ass	vorio	nce met	riv of the arm	are in correct	ly specified
[1] Standard E Model for ETN		mat me co	valld	nce mati	ix or the eff	אווטט פו פוע או	у ъресінеа.
Model for ETI	N		) Dara	ssion Re	culte		
====	====	OL3 R	.egre		อนแจ =====	====	=====
=======	=======	= ==					
Dep. Variable:			٧	R-squa	red·		0.004
Model:			y OLS	-	R-squared:		-0.011
Method:		Least Squa		F-stat	· ·		0.2638
Date:	Sat.	., 09 Nov 20			-statistic):		0.2030
Time:	Jal	., 09 110V 20 03:37		-	ikelihood:		-1254.2
No. Observati	ons.		.50 266	AIC:	inciii 1000.		2518.
Df Residuals:	0113.		61	BIC:			2516. 2536.
Dr Residuais.  Df Model:		۷	4	DIC.			2000.
ויט ואוטעניו.			4				

Covariance		nonrobi				
	========	==				
	coef		t 		[0.025	0.975]
const	172.5158				169.224	175.808
x1	0.5745	2.075	0.277	0.782	-3.511	4.660
x2	-1.9010	2.009	-0.946	0.345	-5.857	2.055
<b>x</b> 3	-0.2294	1.885	-0.122	0.903	-3.940	3.481
x4					-5.815	
	========		======	======	======	=======
Omnibus:		21	.476 Durb	in-Watson:		0.018
Prob(Omni	bus):	0.0	000 Jarque	e-Bera (JB):		20.800
Skew:		0.	626 Prob(	JB):		3.04e -05
Kurtosis:		2.44	16 Cond. N	No.		2.60
[1] Standar	d Errors assume	e that the cov	variance mati	rix of the erro	ors is correctl	y specified.
Model for (	GE	OLS R	egression Re	sults		
[1] Standard Model for (		OLS R	egression Re	sults		
[1] Standard Model for (	GE ======= =======	OLS R	egression Re	sults ======		
[1] Standar Model for ( ====== Dep. Varial	GE ======= =======	OLS R	egression Re	sults ======= red:		======
[1] Standar Model for ( ====== =====	GE ======= ======= ole:	OLS R ====== ==	egression Re ====== y R-squa	sults ======= red: R-squared:		0.007
[1] Standard Model for (  ======  Dep. Variat Model:	GE ======= ======= ole:	OLS R ====== == Least Squa	egression Re ====== y R-squa OLS Adj.	sults ======= red: R-squared: istic:	=====:	0.007 -0.008
[1] Standard Model for (  ======  Dep. Variat Model:  Method:	GE ======= ======= ole:	OLS R ====== == Least Squa	egression Re ====== y R-squa OLS Adj. ires F-stat 24 Prob (F	sults ======= red: R-squared: istic:	=====:	0.007 -0.008 0.4451
[1] Standard Model for (1)  ======  Dep. Variat Model:  Method:  Date:	GE ======= ======== ole: Sa	OLS R ====== == Least Squa t, 09 Nov 202 03:37	egression Re ====== y R-squa OLS Adj. ires F-stat 24 Prob (F	sults ====================================	=====:	0.007 -0.008 0.4451 0.776
[1] Standard Model for (  ======  Dep. Variate Model:  Method:  Date:  Time:	GE ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 202 03:37	egression Re ======  y R-squa OLS Adj. lres F-stat 24 Prob (F:50 Log-L	sults ====================================	=====:	0.007 -0.008 0.4451 0.776 -1192.6
[1] Standard Model for (1)  ======  Dep. Variable Model:  Method: Date: Time: No. Observ Df Residual	GE ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 202 03:37	egression Re ======  y R-squa OLS Adj. ires F-stat 24 Prob (F :50 Log-L 66 AIC:	sults ====================================	=====:	0.007 -0.008 0.4451 0.776 -1192.6 2395.
[1] Standard Model for (1)  ====== Dep. Variable Model: Method: Date: Time: No. Observ Df Residual Df Model:	GE ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 202 03:37 2	egression Re ======  y R-squa OLS Adj. ires F-stat 24 Prob (F :50 Log-L 66 AIC: 61 BIC: 4	sults ====================================	=====:	0.007 -0.008 0.4451 0.776 -1192.6 2395.
[1] Standard Model for (1)  ====== Dep. Variable Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance	GE ====================================	OLS R ====================================	egression Re ======  y R-squa OLS Adj. ires F-stat 24 Prob (F :50 Log-L 66 AIC: 61 BIC: 4	sults ====================================	=====:	0.007 -0.008 0.4451 0.776 -1192.6 2395.
[1] Standard Model for (1)  ======  Dep. Variable Model:  Method: Date: Time: No. Observ Df Residual Df Model: Covariance	GE ====================================	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobi	egression Re ======  y R-squa OLS Adj. lres F-stat 24 Prob (F :50 Log-L 66 AIC: 61 BIC: 4 ust =======	sults ====================================	======:	0.007 -0.008 0.4451 0.776 -1192.6 2395. 2413.
[1] Standard Model for (1)  ======  Dep. Variable Model:  Method: Date: Time: No. Observ Df Residual Df Model: Covariance	GE ====================================	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobi	egression Re ======  y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-L 66 AIC: 61 BIC: 4 ust =======	sults ====================================	======================================	0.007 -0.008 0.4451 0.776 -1192.6 2395. 2413.
[1] Standard Model for (1)  ======  Dep. Variable Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance	GE ====================================	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobi ====================================	egression Re ======  y R-squa OLS Adj. ires F-stat 24 Prob (F :50 Log-L 66 AIC: 61 BIC: 4 ust =======  t	sults ====================================	======================================	0.007 -0.008 0.4451 0.776 -1192.6 2395. 2413.
[1] Standard Model for (1)  ====== Dep. Variate Model: Method: Date: Time: No. Observ. Df Residual Df Model: Covariance ======	GE  ========  ole:  Savations:  Is:  Type: ========  coef	OLS R =======  Least Squa t, 09 Nov 20:	egression Re =======  y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-L 66 AIC: 61 BIC: 4 ust =======  t 65.210	sults ====================================	======================================	0.007 -0.008 0.4451 0.776 -1192.6 2395. 2413.
[1] Standard Model for Company of Residual Df Model: Covariance ====================================	GE ======== ole: Sa vations: Is: Type: ======== coef 86.4831	OLS R ====================================	egression Re =======  y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-L 66 AIC: 61 BIC: 4 ust =======  t 65.210	sults ====================================	======================================	0.007 -0.008 0.4451 0.776 -1192.6 2395. 2413.
[1] Standard Model for (1)  ====== Dep. Variate Model: Method: Date: Time: No. Observ. Df Residual Df Model: Covariance ======	GE  ===================================	OLS R =======  Least Squa t, 09 Nov 20:	egression Re =======  y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-L 66 AIC: 61 BIC: 4 ust =======  t 65.210 0.320 -0.497	sults ====================================	======================================	0.007 -0.008 0.4451 0.776 -1192.6 2395. 2413. ====================================

Omnibus:	======	== 437.	089 Durl	oin-Watson:		0.017
Prob(Omnibus	s):			ıe-Bera (JB):		22.120
Skew:	-7-		214 Prob	` '		1.57e-05
Kurtosis:		1.65		` '		2.60
=======	======	======	======	======	======	=======
=======	======	==				
<b>N</b> 1 .						
Notes:	******************************	. that the a cov		turing a fit that a survey	- vo io oo vvo ot	lu ana aifia d
[1] Standard E Model for GILI		e that the cov	anance ma	trix of the erro	ors is correct	ıy specilled.
Model for Oil		OLS Re	egression R	esults		
=======	======	======	======	======	======	=======
=======	======	==				
Dep. Variable:			y R-squ	ared:		0.012
Model:			OLS Adj	. R-squared:		-0.003
Method:		Least Squar	res F-sta	tistic:		0.8240
Date:	Sa	t, 09 Nov 202	24 Prob (	F-statistic):		0.511
Time:		03:37:	50 Log-l	Likelihood:		-877.13
No. Observati	ons:	26	66 AIC:			1764.
Df Residuals:		26	BIC:			1782.
Df Model:			4			
Covariance Ty	pe:	nonrobu	ıst			
=======	======	======	======	======	======	=======
=======	coef	== std err	t	P> t	[0.025	0.975]
		. – – – – – – –				
const	76.6946	0.405	189.344	0.000	75.897	77.492
x1	0.2256	0.503	0.449	0.654	-0.764	1.216
x2	-0.3101	0.487	-0.637	0.525	-1.269	0.648
<b>x</b> 3	-0.5011	0.457	-1.097	0.273	-1.400	0.398
x4	-0.2725	0.588	-0.463	0.643	-1.430	0.885
			======	======	======	=======
Omnibus:	======		576 Durl	oin-Watson:		0.045
Prob(Omnibus	3).			ie-Bera (JB):		63.618
Skew:	<i>)</i> .		156 Prob			1.53e-14
ONC VV.		1	100	(30).		1.000 17

## Notes:

Kurtosis:

3.629 Cond. No.

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for GOOG

=======	:======	======	:===	=====	=======	======	=======
=======	:======	==					
Dep. Variable			У	R-squa	red:		0.003
Model:			OLS	-	R-squared:		-0.012
Method:		Least Squa	ares	F-stat			0.2061
Date:	Sat	t, 09 Nov 20			-statistic):		0.935
Time:		03:37	':50	-	ikelihood:		-1098.3
No. Observati	ons:		266	AIC:			2207.
Df Residuals:		2	61	BIC:			2224.
Df Model:			4				
Covariance Ty	/pe:	nonrob	ust				
=======	:======	======	===	=====	======	======	=======
=======	======	==					
	coef	std err		t	P> t	[0.025	0.975]
const	108.6298	0.930	11	.6.779	0.000	106.798	110.461
x1	0.7290	1.155		0.631	0.528	-1.544	3.003
x2	-0.5869	1.118	-	-0.525	0.600	-2.788	1.614
<b>x</b> 3	0.0558	1.049		0.053	0.958	-2.009	2.121
x4	-0.3356	1.350	-	0.249	0.804	-2.994	2.323
=======	======	======	===	:====	======	======	=======
=======	======						
Omnibus:			7.668		in-Watson:		0.018
Prob(Omnibu	s):		000	-	e-Bera (JB):		22.206
Skew:			.445	Prob(			1.51e -05
Kurtosis:		1.89	99	Cond. N	۱o.		2.60
=======	:======	======	:===	=====	======	======	=======
=======	:======	==					
Nichola							
Notes:		+la a+ +la a a a			sive of the orange		ly and a sifi a al
[1] Standard E		that the co	varia	nce mau	nx or the emo	ors is correct	iy specilled.
Model for GO	OGL	OLCE	) o o ro	osion Do	oudto.		
		OL3 F	egre 	ssion Re	อนแร 		
===	:=======	 ==			=		
Dep. Variable		- <b>-</b>	V	R-squa	rad:		0.003
Model:	•		y OLS		R-squared:		-0.012
Method:		Least Squa		F-stat	*		-0.012 0.1950
Date:	Sat	t, 09 Nov 20			-statistic):		0.1930
Time:	Sal	ı, 09 110V 20 03:37		-	ikelihood:		-1096.8
No. Observati	ione:		.50 266	AIC:	ikelii 1000.		-1090.6 2204.
Df Residuals:	U113.		61	BIC:			2204. 2222.
Dr Residuais: Df Model:		۷	от 4	DIC.			<i>LLL</i> .
ועו ואוטטפו:			4				

Covariance		nonrob				
	:=======	==				
	coef		t		_	0.975]
const	108.0375				106.216	109.859
x1	0.7149	1.148	0.623	0.534	-1.546	2.976
x2	-0.5817	1.112	-0.523	0.601	-2.771	1.607
<b>x</b> 3	0.0639	1.043	0.061	0.951	-1.990	2.117
x4			-0.230			
	:=======		======		======	=======
Omnibus:		91	387 Durb	in-Watson:		0.018
Prob(Omn	ibus):	0.	000 Jarque	e-Bera (JB):		22.649
Skew:		0	.451 Prob(	JB):		1.21e -05
Kurtosis:		1.89	90 Cond. N	No.		2.60
	rd Errors assume	e that the co	variance mati	rix of the erro	ors is correctl	y specified.
Model for	GS	OLS R	Regression Re	sults		
[1] Standar Model for		OLS R	Regression Re	sults		
[1] Standar Model for	GS 	OLS R	Regression Re	sults ======		
[1] Standar Model for ======	GS 	OLS R	Regression Re	sults ======= red:		=======
[1] Standar Model for ====== Dep. Varia	GS ======== ===========================	OLS R ====== ==	Regression Re ====== y R-squa	sults ======= red: R-squared:		0.012
[1] Standar Model for ====== ===== Dep. Varia Model:	GS -======= -======= ble:	OLS R ====== == Least Squa	Regression Re ======= y R-squa OLS Adj.	sults ======= red: R-squared: istic:	=====:	0.012 -0.004
[1] Standar Model for ====== ====== Dep. Varia Model: Method:	GS -======= -======= ble:	OLS R ====== == Least Squa	Regression Researces y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======= red: R-squared: istic:	=====:	0.012 -0.004 0.7613
[1] Standar Model for ====== Dep. Varia Model: Method: Date:	GS ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Researces y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	=====:	0.012 -0.004 0.7613 0.551
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time:	GS ====================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Regress	sults ====================================	=====:	0.012 -0.004 0.7613 0.551 -1179.4
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obsen	GS ====================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Re	sults ====================================	=====:	0.012 -0.004 0.7613 0.551 -1179.4 2369.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obsen Df Residua Df Model:	GS ====================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37 2	egression Reserved Regression Reserved Regres Reserved Regres Reserved Regres Reserved Regres	sults ====================================	=====:	0.012 -0.004 0.7613 0.551 -1179.4 2369.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obsen Df Residua Df Model: Covariance	GS  ===================================	OLS R ====================================	egression Reserved Regression Reserved Regres Reserved Regres Reserved Regres Reserved Regres	sults ====================================	=====:	0.012 -0.004 0.7613 0.551 -1179.4 2369.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obsen Df Residua Df Model: Covariance	GS  ===================================	OLS R ====================================	gegression Reserved Regression Reserved Regres Reserved R	sults ======= red: R-squared: istic: -statistic): ikelihood:	======:	0.012 -0.004 0.7613 0.551 -1179.4 2369. 2387.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obsen Df Residua Df Model: Covariance	GS  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======	sults ======= red: R-squared: istic: -statistic): ikelihood:	======================================	0.012 -0.004 0.7613 0.551 -1179.4 2369. 2387.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obsen Df Residua Df Model: Covariance	GS  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 250 Log-L 61 BIC: 4 ust ========	sults =======  red: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.012 -0.004 0.7613 0.551 -1179.4 2369. 2387.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======	GS  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 250 Log-L 61 BIC: 4 ust ========	sults ====================================	======================================	0.012 -0.004 0.7613 0.551 -1179.4 2369. 2387.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obsen Df Residua Df Model: Covariance ====== =============================	GS  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 4 ust =======  t 263.509	sults ====================================	======================================	0.012 -0.004 0.7613 0.551 -1179.4 2369. 2387. ====================================
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== const x1	GS  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 2:50 Log-L 2:66 AIC: 61 BIC: 4 ust =======  t 263.509 0.340	sults ====================================	======================================	0.012 -0.004 0.7613 0.551 -1179.4 2369. 2387. 

	=======					
Omnibus:			775 Durl	oin-Watson:		0.062
Prob(Omni	ibus):	0.	412 Jarqu	ıe-Bera (JB):		1.551
Skew:		0	.048 Prob			0.461
Kurtosis:		2.63	39 Cond.	No.		2.60
======	========	====== 	:======	======	======	======
Notes:						
	d Errors assume	that the co	variance ma	trix of the erro	ors is correct	ly specified.
Model for I	HD	OLS R	egression R	esults		
======	========	======	======	======	======	=======
======	========	==				
Dep. Varial	ble:		y R-squ			0.018
Model:			_	. R-squared:		0.003
Method:		Least Squa				1.203
Date:	Sat		24 Prob (			0.310
Time:		03:37	_	Likelihood:		-1152.1
No. Observ			266 AIC:			2314.
Df Residua Df Model:	IS.	۷	61 BIC: 4			2332.
Covariance	Tyne:	nonrob	·			
======	. Type. ========	======	:======	======	======	======
======	========	==				
	coef	std err	t	P> t	[0.025	0.975]
const	300.4129	1.139	263.799	0.000	298.171	302.655
x1	0.2194	1.413	0.155	0.877	-2.564	3.003
x2	0.1501	1.369	0.110	0.913	-2.545	2.845
<b>x</b> 3	0.3719	1.284	0.290	0.772	-2.156	2.900
x4	-2.4226	1.653	-1.465	0.144	-5.678	0.832
======	========	======	======	======	======	=======
	========					0.00:
Omnibus:				oin-Watson:		0.061
Prob(Omni	ibus):	0.	000 Jarqu	ıe-Bera (JB):		13.312

## Notes:

Skew:

Kurtosis:

-0.038 Prob(JB):

1.907 Cond. No.

0.00129

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for HON

=======	======	======	====	=====	======	======	=======
=======	======	==					
Dep. Variable	:		У	R-squa	ired:		0.028
Model:			OLS	S Adj.	R-squared:		0.013
Method:		Least Squa	ares	F-stat	istic:		1.865
Date:	Sat	t, 09 Nov 20	)24	Prob (F	-statistic):		0.117
Time:		03:37	7:50	Log-L	ikelihood:		-1026.7
No. Observat	ions:		266	AIC:			2063.
Df Residuals:		2	261	BIC:			2081.
Df Model:			4				
Covariance Ty	ype:	nonrob	ust				
========	'' :=======	======	====	=====	======	======	=======
=======	======	==					
	coef	std err		t	P> t	[0.025	0.975]
const	194.8044	0.711	27	4.053	0.000	193.405	196.204
x1	1.0576	0.882		1.199	0.232	-0.680	2.795
x2	0.3389	0.854		0.397	0.692	-1.343	2.021
<b>x</b> 3	0.0795	0.801		0.099	0.921	-1.498	1.657
x4	-0.9417	1.032	_	0.913	0.362	-2.973	1.090
=======	:======	======	====	=====	======	======	=======
=======	:======	==					
Omnibus:		-	7.389	Durb	in-Watson:		0.054
Prob(Omnibu	s):	0.	.025	Jarque	e-Bera (JB):		7.662
Skew:	,	-C	.406	Prob(			0.0217
Kurtosis:		2.8	22	Cond. N	. ,		2.60
=======	=======	======	====	=====	=======	======	=======
=======	=======	==					
Notes:							
[1] Standard I	- -rrors assume	that the co	waria	nce mat	rix of the erro	ors is correct	ly specified
Model for IBN		that the co	varia	noc mac	TIX OF THE CITE	713 13 0011000	y speemea.
Woder for ibi	V I	OLS F	?eare	ssion Re	eulte		
			_		======		
Dep. Variable			V	R-squa	urod:		0.010
Model:			y OLS	-			-0.005
		Logot Cour		,	R-squared:		
Method:	C = 4	Least Squ		F-stat			0.6644
Date:	581	t, 09 Nov 20		-	-statistic):		0.617
Time:	!	03:37		_	ikelihood:		-964.23
No. Observat	ions:		266	AIC:			1938.
Df Residuals:		2	261	BIC:			1956.
Df Model:			4				

Covariance	Type:	nonrob	ust			
=======	========	=======================================	======	======	======	=======
	coef		t			
const	131.4730		233.939		130.366	
x1	0.1168	0.698	0.167	0.867	-1.257	1.490
x2	-0.6545	0.675	-0.969	0.333	-1.984	0.675
x3	0.4378	0.634	0.691	0.490	-0.810	1.685
x4	-1.1376 =======		-1.395 			
======	=======	==				
Omnibus:			6.173 Durb			0.039
Prob(Omnik	ous):		000 Jarque			9.868
Skew:			.051 Prob(	•		0.00720
Kurtosis:	=======	2.00				2.60
Notes:						
Model for IN		OLS R	Regression Re	sults		
[1] Standard Model for IN		OLS R	Regression Re	sults		
[1] Standard Model for IN  =======  Dep. Variab	NTC ======== ========	OLS R	Regression Re ====== y R-squa	sults ======: red:		0.015
[1] Standard Model for IN  =======  Dep. Variab Model:	NTC ======= ======== :le:	OLS R ====== ==	Regression Re ======= y R-squa OLS Adj.	sults ======: red: R-squared:		0.015 -0.001
[1] Standard Model for IN  =======  Dep. Variab Model: Method:	NTC ======= ======== lle:	OLS R ====== == Least Squa	Regression Re ======= y R-squa OLS Adj. ares F-stat	sults ======: red: R-squared: istic:	======	0.015 -0.001 0.9623
[1] Standard Model for IN  =======  Dep. Variab Model: Method: Date:	NTC ======= ======== lle:	OLS R ====== == Least Squa t, 09 Nov 20	Regression Researce y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	======	0.015 -0.001 0.9623 0.429
[1] Standard Model for IN  =======  Dep. Variab Model: Method: Date: Time:	NTC ======= ======== :le: Sa	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Re	sults ======: red: R-squared: istic:	======	0.015 -0.001 0.9623 0.429 -701.94
[1] Standard Model for IN  ======= Dep. Variab Model: Method: Date: Time: No. Observa	NTC ======= ======= :le: Sa ations:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Re	sults ====================================	======	0.015 -0.001 0.9623 0.429 -701.94 1414.
[1] Standard Model for IN  ======= Dep. Variab Model: Method: Date: Time: No. Observa	NTC ======= ======= :le: Sa ations:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Re	sults ====================================	======	0.015 -0.001 0.9623 0.429 -701.94
[1] Standard Model for IN  ======= Dep. Variab Model: Method: Date: Time: No. Observa Df Residuals Df Model:	NTC ====================================	OLS R ======= == Least Squa t, 09 Nov 20 03:37 2	egression Reserved Reserved Regression Reserved	sults ====================================	======	0.015 -0.001 0.9623 0.429 -701.94 1414.
[1] Standard Model for IN  ======= Dep. Variab Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance	NTC ====================================	OLS R ====================================	egression Reserved Regression Reserved Regression Reserved Regression Reserved Regression Reserved Regression	sults ====================================	======	0.015 -0.001 0.9623 0.429 -701.94 1414. 1432.
[1] Standard Model for IN  =======  Dep. Variab Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance =======	NTC ====================================	OLS R ====================================	egression Reserved Regression Reserved Regression Reserved Regression Reserved Regression Reserved Regression	sults ====================================	======	0.015 -0.001 0.9623 0.429 -701.94 1414. 1432.
[1] Standard Model for IN  =======  Dep. Variab Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance =======	NTC ====================================	OLS R ====================================	egression Reserved Regression Resorts Regression Resorts Regression Resorts Regression Resorts Regression Resorts Regression Regress	sults ========  red: R-squared: istic: -statistic): ikelihood:	======	0.015 -0.001 0.9623 0.429 -701.94 1414. 1432.
[1] Standard Model for IN  =======  Dep. Variab Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance =======	NTC ====================================	OLS R ====================================	egression Reserved Regression Reserved Regression Reserved Regression Reserved Regression Reserved Regression	sults ========  red: R-squared: istic: -statistic): ikelihood:	======	0.015 -0.001 0.9623 0.429 -701.94 1414. 1432.
[1] Standard Model for IN  =======  Dep. Variab Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance =======	NTC ====================================	OLS R ====================================	egression Reserved Regression Resorts Regression Resorts Regression Resorts Regression Resorts Regression Resorts Regression Regress	sults =======: R-squared: istic: -statistic): ikelihood: ===================================	======	0.015 -0.001 0.9623 0.429 -701.94 1414. 1432.
[1] Standard Model for IN  ======= Dep. Variab Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance ====================================	NTC ====================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 250 Log-L 61 BIC: 4 ust ========	sults ====================================	======================================	0.015 -0.001 0.9623 0.429 -701.94 1414. 1432.
[1] Standard Model for IN  ======= Dep. Variab Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance ====================================	NTC ====================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 143.223	sults =======:  R-squared: istic: -statistic): ikelihood:  ========:  P> t  0.000 0.333	[0.025 29.614	0.015 -0.001 0.9623 0.429 -701.94 1414. 1432.
[1] Standard Model for IN  ======= Dep. Variab Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance ======= const x1	NTC ====================================	OLS R ====================================	gegression Reserved Regression Reserved Regression Reserved Regression Reserved Regression Reserved Regression Reserved Regression R	sults ====================================	======================================	0.015 -0.001 0.9623 0.429 -701.94 1414. 1432. ====================================

	=======					
Omnibus:		 16.2	01 Durk	oin-Watson:		0.053
Prob(Omnib	ous):	0.00		ıe-Bera (JB):		15.281
Skew:	/ .	0.52		` ,		0.000481
Kurtosis:		2.487		` '		2.60
=======	=======	=======	======	======	======	=======
======	======	==				
Matan						
Notes:	l Errors assume	that the cova	riance mat	triv of the arro	ore is correct	ly specified
Model for IN		that the cova	marice ma	and of the end	013 13 0011601	ту эреспіва.
	., 0	OLS Reg	gression Re	esults		
======	======	======	======	======	======	=======
	=======	==				
Dep. Variab	le:	У				0.005
Model:			•	. R-squared:		-0.010
Method:		Least Square				0.3174
Date:	Sa	t, 09 Nov 2024				0.866
Time:		03:37:5	O	_ikelihood:		-1389.2
No. Observa		266				2788.
Df Residuals	S:	261	. BIC:			2806.
Df Model:			4			
Covariance	Type:	nonrobus	t			
	:=======	=======================================	======	======	======	=======
	coef	std err	t	P> t	[0.025	0.975]
const	433.7185	2.777	156.201	0.000	428.251	439.186
x1	1.6897	3.446	0.490	0.624	-5.097	8.476
x2	-1.9731	3.337	-0.591	0.555	-8.544	4.597
x3	0.2278	3.130	0.073	0.942	-5.936	6.391
x4	-2.5572	4.031	-0.634	0.526	-10.494	5.379
	=======		======	======	======	=======
Omnibus:	:======	== 32.3	70 Durl	oin-Watson:		0.037
Prob(Omnib	nie).	0.00		ie-Bera (JB):		41.284
Skew:	, a ,	0.96				1.08e -09
JING VV.		0.50	1100	(30).		1.000 00

#### Notes:

Kurtosis:

3.156 Cond. No.

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<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for ISRG

===	=====		:==	=====	======	====	=====
=======	=======	 ==					
Dep. Variabl Model: Method:	e:	Least Squa	OLS ares	F-stati	R-squared: stic:		0.008 -0.007 0.5208
Date:	Sat	, 09 Nov 20		-	-statistic):		0.721
Time:		03:37		-	kelihood:		-1371.6
No. Observa				AIC:			2753.
Df Residuals	:	2		BIC:			2771.
Df Model:	-		4				
Covariance 7	lype:	nonrob	ust				
=======	=======	=======	====	:===:	======	======	=======
	========			+	D < I+I	[0 025	0.0751
	coef	std err		t	P> t	[0.025	0.975]
const	270.0980	2.599	103	.917	0.000	264.980	275.216
x1	2.7784	3.226	0	.861	0.390	-3.574	9.131
x2	1.3546	3.124	0	.434	0.665	-4.796	7.505
<b>x</b> 3	-0.5298	2.930	-0	.181	0.857	-6.299	5.240
x4	-0.0413	3.773	-0	.011	0.991	-7.471	7.388
======	=======	======	====	:====:	======	======	=======
	=======						
Omnibus:	,		9.302		in-Watson:		0.019
Prob(Omnib	us):		.000	-	e-Bera (JB):		7.769
Skew:			0.137	Prob(	•		0.0206
Kurtosis:		2.2	09 ( 	Cond. N	10. 		2.60
=======	=======	==					
Notes: [1] Standard Model for JN	Errors assume					ors is correct	ly specified.
===	===		•	sion Res	suits =======	===	====
=======	========				<b></b>		
Dep. Variabl	e:		y F	R-squai	red:		0.007
Model:			OLS	-	R-squared:		-0.009
Method:		Least Squa		F-stati	•		0.4378
Date:	Sat	, 09 Nov 20			-statistic):		0.781
Time:		03:37			kelihood:		-885.34
No. Observa	tions:			AIC:			1781.
Df Residuals		2	61	BIC:			1799.
Df Model:			4				

Covariance	е гуре: ========	nonrob				
		==	t			
					=	
const	162.6021					163.425
x1	0.1311					
x2			-0.097			
<b>x</b> 3			1.110			
x4 ======	-0.4785 		-0.789 			0.716 
	=======					
Omnibus:		16	6.201 Durb	in-Watson:		0.078
Prob(Omn	ibus):	0.	000 Jarque	e-Bera (JB):		7.171
Skew:			.146 Prob(			0.0277
Kurtosis:		2.2	51 Cond. N	٧o.		2.60
	and France or o	ال بدايد				
Model for		OLS R	Regression Re	sults		
[1] Standa Model for		OLS R	Regression Re	sults		
[1] Standa Model for	JPM 	OLS R	Regression Re	sults ======		
[1] Standa Model for ====== ======	JPM 	OLS R	Regression Re	sults ======: red:		=======
[1] Standa Model for ====== Dep. Varia	JPM ======== ===========================	OLS R ====== ==	Regression Re ====== y R-squa	sults ======: red: R-squared:		0.007
[1] Standa Model for ====== ===== Dep. Varia Model:	JPM ======== ===========================	OLS R ====== == Least Squa	Regression Re ======= y R-squa OLS Adj.	sults ======: red: R-squared: istic:	======	0.007 -0.008
[1] Standa Model for ====== ===== Dep. Varia Model: Method:	JPM ======== ===========================	OLS R ====== == Least Squa	Regression Researce y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======: red: R-squared: istic:	======	0.007 -0.008 0.4624
[1] Standa Model for ====== ====Dep. Varia Model: Method: Date:	JPM ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Researce y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	======	0.007 -0.008 0.4624 0.763
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time:	JPM  ===================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Reserved R	sults ====================================	======	0.007 -0.008 0.4624 0.763 -1057.7
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser	JPM  ===================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Reserved Reserved Regression Reserved Regression Reserved Regression Reserved Regression	sults ====================================	======	0.007 -0.008 0.4624 0.763 -1057.7 2125.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua	JPM ====================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Reserved  y R-squate OLS Adj.  ares F-state 24 Prob (F) 250 Log-L 266 AIC: 61 BIC:	sults ====================================	======	0.007 -0.008 0.4624 0.763 -1057.7 2125.
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	JPM ====================================	OLS R ====================================	Regression Reserved  y R-squate OLS Adj.  ares F-state 24 Prob (F) 250 Log-L 266 AIC: 61 BIC:	sults ====================================	======	0.007 -0.008 0.4624 0.763 -1057.7 2125.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	JPM  ===================================	OLS R ====================================	Regression Reserved Regression Reserved Regres Reserved R	sults =======: red: R-squared: istic: -statistic): ikelihood:	======	0.007 -0.008 0.4624 0.763 -1057.7 2125. 2143.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	JPM  ===================================	OLS R ====================================	Regression Reserved Regression Reg	sults ========  red: R-squared: istic: :-statistic): ikelihood:  ==================================	=======================================	0.007 -0.008 0.4624 0.763 -1057.7 2125. 2143.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	JPM ====================================	OLS R ====================================	gegression Reserved Regression Reg	sults =======: red: R-squared: istic: -statistic): ikelihood:	======================================	0.007 -0.008 0.4624 0.763 -1057.7 2125. 2143.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======	JPM  ===================================	OLS R ====================================	gegression Reserved Regression Reg	sults ====================================	======================================	0.007 -0.008 0.4624 0.763 -1057.7 2125. 2143.
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======= const	JPM  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 167.889	sults =======:  R-squared: istic: -statistic): ikelihood:  ==================================	======================================	0.007 -0.008 0.4624 0.763 -1057.7 2125. 2143.
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== const x1	JPM  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 7:50 Log-L 266 AIC: 61 BIC: 4 ust =======  t 167.889 0.460	sults ====================================	[0.025 	0.007 -0.008 0.4624 0.763 -1057.7 2125. 2143. ====================================

Omnibus: Prob(Omnib Skew: Kurtosis:	:======:: ous): :========	11 0.	003 Jarque .529 Prob(		======	0.027 12.427 0.00200 2.60
======	:=====:	==				
Notes: [1] Standard Model for K	l Errors assume O		variance mat Regression Re		ors is correct	ly specified.
======	:=====:	======	:======	======	======	=======
Dep. Variable Model: Method: Date: Time: No. Observation Df Residuals Df Model: Covariance	Sat ations: ::	Least Squa , 09 Nov 20 03:37 2 2 nonrob	ares F-stat 24 Prob (F 7:50 Log-L 266 AIC: 61 BIC:	R-squared: istic:	======	0.018 0.003 1.217 0.304 -589.32 1189. 1207.
	coef	std err	t	P> t	[0.025	0.975]
const x1 x2 x3 x4	59.6350 0.1089 0.0311 -0.2569 0.0306	0.137 0.170 0.165 0.155 0.199	434.397 0.639 0.189 -1.660 0.154	0.000 0.523 0.851 0.098 0.878	59.365 -0.227 -0.294 -0.562 -0.362	59.905 0.444 0.356 0.048 0.423
Omnibus:	:======:: :======:: ous):	== 26	6.104 Durb	====== in-Watson: e-Bera (JB):	======	0.069 30.932

#### Notes:

Skew:

Kurtosis:

-0.768 Prob(JB):

3.655 Cond. No.

\_\_\_\_\_\_

1.92e-07

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for LIN

========	======	======	======	======	======	=======
Dep. Variable: Model: Method: Date: Time: No. Observations: Df Residuals: Df Model: Covariance Type:		y Ceast Square 9 Nov 2024 03:37:50 260 261 nonrobus	DLS Adj. es F-stat Prob (F Log-L AIC: BIC:	R-squared:	======	0.010 -0.005 0.6498 0.627 -1324.3 2659. 2676.
========		td err	t	P> t	[0.025	0.975]
x1 1.x2 -1x3 -2x4 0.	8335 9755 .8601 .5411 .1801 =======	2.175 2.700 2.614 2.452 3.158 ====================================	0 Jarque 28 Prob(	•	335.550 -3.341 -7.008 -7.370 -6.038 =======	344.117 7.292 3.288 2.288 6.398 ====================================
Notes: [1] Standard Errors Model for LLY  ======== Dep. Variable: Model: Method: Date: Time: No. Observations: Df Residuals: Df Model:	assume the	OLS Reg	gression Re ======  R-squa  DLS Adj. es F-stat Prob (F 0 Log-L 6 AIC:	sults ======: red: R-squared:	ors is correctl	y specified.   0.001 -0.014  0.08595  0.987 -1534.5 3079. 3097.

	e Type: =======	nonrobi				
		==				
			t 		_	_
const	394.7441	4.796	82.312	0.000	385.301	404.187
x1	0.8043	5.952	0.135	0.893	-10.916	12.525
x2	-3.3294	5.763	-0.578	0.564	-14.678	8.019
<b>x</b> 3	0.5621	5.406	0.104	0.917	-10.083	11.207
x4			-0.251			
	:====== :=======		======	======	======	=======
Omnibus:		32	322 Durb	in-Watson:		0.011
Prob(Omn	ibus):	0.0	000 Jarque	e-Bera (JB):		41.813
Skew:		0.	.971 Prob(	JB):		8.33e -10
Kurtosis:		2.95	50 Cond. N	No.		2.60
Notes: [1] Standa Model for	rd Errors assume LMT		variance mati		ors is correctl	y specified.
[1] Standar	LMT 	OLS R	egression Re	sults		
[1] Standar Model for	LMT 	OLS R	egression Re	sults ======		=======
[1] Standa Model for ====== Dep. Varia	LMT 	OLS R	egression Re ====== y R-squa	sults ======= red:		0.014
[1] Standar Model for ====== ====Dep. Varia Model:	LMT ======== ===========================	OLS R ====== ==	egression Re ====== y R-squa OLS Adj.	sults ======= red: R-squared:		0.014 -0.001
[1] Standar Model for ====== ===== Dep. Varia Model: Method:	LMT ======== ===========================	OLS R ====== == Least Squa	egression Re ======= y R-squa OLS Adj. ares F-stat	sults ======= red: R-squared: istic:	=====:	0.014
[1] Standar Model for ====== Dep. Varia Model: Method: Date:	LMT ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20	egression Re ====== y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	=====:	0.014 -0.001 0.9213 0.452
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time:	LMT ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20: 03:37	egression Re  y R-squa OLS Adj. ares F-stat 24 Prob (F:50 Log-L	sults ======= red: R-squared: istic:	=====:	0.014 -0.001 0.9213
[1] Standar Model for ======= Dep. Varia Model: Method: Date: Time: No. Obser	LMT  ===================================	OLS R ====== == Least Squa t, 09 Nov 20: 03:37	y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	=====:	0.014 -0.001 0.9213 0.452 -1225.8 2462.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua	LMT  ===================================	OLS R ====== == Least Squa t, 09 Nov 20: 03:37	y R-squa OLS Adj. ares F-stat 24 Prob (F ::50 Log-L ::66 AIC:	sults ====================================	=====:	0.014 -0.001 0.9213 0.452 -1225.8
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model:	LMT  ===================================	OLS R ====== == Least Squa t, 09 Nov 20: 03:37	y R-squa OLS Adj. ares F-stat 24 Prob (F ::50 Log-L ::66 AIC: 4	sults ====================================	=====:	0.014 -0.001 0.9213 0.452 -1225.8 2462.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	LMT  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F ::50 Log-L ::66 AIC: 4	sults ====================================	=====:	0.014 -0.001 0.9213 0.452 -1225.8 2462.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	LMT  ===================================	OLS R =======  Least Squa t, 09 Nov 20:	y R-squa OLS Adj. ares F-stat 24 Prob (F ::50 Log-L ::66 AIC: 4 ust	sults ====================================	======	0.014 -0.001 0.9213 0.452 -1225.8 2462. 2479.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	LMT  ===================================	OLS R =======  Least Squa t, 09 Nov 20:	y R-squa OLS Adj. ares F-stat 24 Prob (Filipson (Filipso	sults ====================================	======= ==============================	0.014 -0.001 0.9213 0.452 -1225.8 2462. 2479.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======	LMT  ===================================	OLS R =======  Least Squa t, 09 Nov 20:	y R-squa OLS Adj. ares F-stat 24 Prob (Filipson (Filipso	sults ====================================	======================================	0.014 -0.001 0.9213 0.452 -1225.8 2462. 2479.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======	LMT  ===================================	OLS R =======  Least Squa t, 09 Nov 20:	y R-squa OLS Adj. ares F-stat 24 Prob (F ::50 Log-L ::66 AIC: 4 ust :=======	sults ====================================	======================================	0.014 -0.001 0.9213 0.452 -1225.8 2462. 2479.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======  const	LMT	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 250 Log-L 266 AIC: 4 ust =======  t 299.944	sults ====================================	======================================	0.014 -0.001 0.9213 0.452 -1225.8 2462. 2479. ====================================
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== const x1	LMT  ===================================	OLS R =======  Least Squa t, 09 Nov 20:	y R-squa OLS Adj. ares F-stat 24 Prob (F ::50 Log-L ::66 AIC: 4 ust :======  t 299.944 1.487	sults ====================================	======================================	0.014 -0.001 0.9213 0.452 -1225.8 2462. 2479. ====================================

Omnibus: Prob(Omn Skew: Kurtosis:	======================================	36 0.	000 Jarqu .996 Prob	• •		0.060 46.636 7.47e-11 2.60
======		==				
Notes: [1] Standa Model for	ard Errors assume		variance mat Regression Re		ors is correctl	y specified.
======	=======================================	========	:======	======	======	=======
Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	able: Sar vations: als:	Least Squa t, 09 Nov 20 03:37 2	ares F-stat 24 Prob (f 2:50 Log-L 2:66 AIC: 61 BIC:	R-squared: tistic:	=======	0.007 -0.008 0.4893 0.744 -1074.0 2158. 2176.
=====	=======					
	coef	std err	t	P> t	[0.025	0.975]
const x1 x2 x3 x4	205.9135 0.5679 0.2817 0.0082 -0.5800	0.849 1.054 1.020 0.957 1.232	242.528 0.539 0.276 0.009 -0.471	0.000 0.590 0.783 0.993 0.638	204.242 -1.507 -1.727 -1.876 -3.007	207.585 2.643 2.291 1.893 1.847
Omnibus:	=======	== 14	l.196 Durk	oin-Watson: e-Bera (JB):	======	0.055 10.028

Notes:

Skew:

Kurtosis:

0.356 Prob(JB):

2.369 Cond. No.

0.00665

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for LRCX

Dep. Variable:  y R-squared: OLS Adj. R-square	
Covariance Type: nonrobust	0.008 3 04.1 218.
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	5]
x4       -2.4095       9.041       -0.267       0.790       -20.212       15.3         ==================================	0.439 0.284 0.671 0.393 ===== 0.018
Notes:  [1] Standard Errors assume that the covariance matrix of the errors is correctly specified Model for MA  OLS Regression Results  ===================================	===== 011 0.004 1 04.2 618.

	e Type: =======			======	======	=======
=====	coef	std err		P> t	[0.025	0.975]
const	361.3817		179.125	0.000	357.409	365.354
x1	0.6248	2.504	0.250	0.803	-4.306	5.556
x2	-0.8203	2.425	-0.338	0.735	-5.594	3.954
<b>x</b> 3	-1.9201	2.274	-0.844	0.399	-6.398	2.558
x4 ======	-1.9740 ======			0.501		
====== Omnibus:	=======		.457 Durb	in-Watson:		0.028
Prob(Omn				e-Bera (JB):		13.327
Skew:	,		.533	• •		0.00128
Kurtosis:			13 Cond. 1	•		2.60
Notes: [1] Standa Model for	ard Errors assume MCD		variance mat egression Re		ors is correctl	y specified.
[1] Standa Model for ======	MCD	OLS R	egression Re	esults		
[1] Standa Model for ======	MCD ====================================	OLS R	egression Re	sults ======		
[1] Standa Model for ======	MCD ====================================	OLS R	egression Re	esults =======: ered:		======
[1] Standa Model for ====== ====== Dep. Varia	MCD ======= ============================	OLS R ====== ==	egression Re ====== y R-squa	sults ======: ired: R-squared:		0.012
[1] Standa Model for ====== ===== Dep. Varia Model:	MCD ======== ===========================	OLS R ====== == Least Squa	egression Re ====== y R-squa OLS Adj. ares F-stat	sults ======: ired: R-squared:	======	0.012 -0.003
[1] Standa Model for ====== ====== Dep. Varia Model: Method:	MCD ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20	egression Re ====== y R-squa OLS Adj. ares F-stat	esults ====================================	======	0.012 -0.003 0.7935
[1] Standa Model for  ======  Dep. Varia Model: Method: Date:	MCD ====================================	OLS R ====== == Least Squa t, 09 Nov 20. 03:37	egression Re ====== y R-squa OLS Adj. ares F-stat 24 Prob (F	esults ====================================	======	0.012 -0.003 0.7935 0.530
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time:	MCD  ========  able:  Sa  vations:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re ======  y R-squa OLS Adj. ares F-stat 24 Prob (F:50 Log-L	esults ====================================	======	0.012 -0.003 0.7935 0.530 -1125.6
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model:	MCD  ======== able: Sa rvations: als:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re ======  y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-L	esults ====================================	======	0.012 -0.003 0.7935 0.530 -1125.6 2261.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua	MCD  ======== able: Sa rvations: als:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved y R-squate OLS Adj. ares F-state Prob (Fill 1950 Log-Life AIC: 4	esults ====================================	======	0.012 -0.003 0.7935 0.530 -1125.6 2261.
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	MCD  ======== able: Sa rvations: als:	OLS R ====================================	egression Reserved y R-squate OLS Adj. ares F-state Prob (Fill 1950 Log-Life AIC: 4	esults ====================================	======	0.012 -0.003 0.7935 0.530 -1125.6 2261.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	MCD ====================================	OLS R ====================================	egression Re y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-L :66 AIC: 4 ust	esults ====================================	======	0.012 -0.003 0.7935 0.530 -1125.6 2261. 2279.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======	MCD  ===================================	OLS R ====================================	egression Re y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-L :66 AIC: 4 ust ===================================	esults ====================================	======================================	0.012 -0.003 0.7935 0.530 -1125.6 2261. 2279.
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance =======  const	MCD  ===================================	OLS R ====================================	egression Reserved Property Reserved Prob (Fig. 1860	esults ====================================	[0.025 269.551	0.012 -0.003 0.7935 0.530 -1125.6 2261. 2279.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance =======  const x1	MCD  ===================================	OLS R ====================================	egression Re y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-L :66 AIC: 61 BIC: 4 ust =======  t 263.416 1.323	esults ====================================	======================================	0.012 -0.003 0.7935 0.530 -1125.6 2261. 2279. ====================================
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== const x1 x2	MCD  ===================================	OLS R ====================================	egression Re  y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-L :66 AIC: 4 ust =======  t 263.416 1.323 -0.489	esults ====================================	[0.025 269.551 -0.827 -3.046	0.012 -0.003 0.7935 0.530 -1125.6 2261. 2279. ====================================
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance =======  const x1	MCD  ===================================	OLS R ====================================	egression Re  y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-L :66 AIC: 4 ust =======  t 263.416 1.323 -0.489	Psults ====================================	======================================	0.012 -0.003 0.7935 0.530 -1125.6 2261. 2279. ====================================

Omnibus: Prob(Omnik Skew: Kurtosis:	======================================	13 0.	001 Jarque .547 Prob(		======	0.027 14.130 0.000855 2.60
======	=======	==				
Notes: [1] Standard Model for N	d Errors assume MDLZ		variance mati		ors is correct	ly specified.
======	=======	======	======	======	======	=======
Dep. Variab Model: Method: Date: Time: No. Observ Df Residuals Df Model: Covariance	Sat ations: s:	Least Squa , 09 Nov 20 03:37 2	res F-stat 24 Prob (F :50 Log-L :66 AIC: 61 BIC:	R-squared: istic:	======	0.010 -0.005 0.6607 0.620 -846.10 1702. 1720.
======	coef	== std err	t	P> t	[0.025	0.975]
const x1 x2 x3 x4	67.4973 0.2376 0.0135 -0.5248 0.1191	0.360 0.447 0.433 0.406 0.523	187.250 0.531 0.031 -1.292 0.228	0.000 0.596 0.975 0.198 0.820	66.788 -0.643 -0.839 -1.325 -0.911	68.207 1.119 0.867 0.275 1.149
Omnibus:	======== ========= ous):	== 17	.962 Durb	====== in-Watson: e-Bera (JB):	======	0.026 10.406

Notes:

Skew:

Kurtosis:

2.280 Cond. No.

\_\_\_\_\_\_

-0.324

Prob(JB):

0.00550

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for MDT

=======================================	=====	=====: ==	====	=====	======	======	=======
Dep. Variable: Model: Method: Date: Time: No. Observations: Df Residuals: Df Model: Covariance Type:			024 7:50 266 261 4	F-stat Prob (F	R-squared: istic:	======	0.013 -0.002 0.8693 0.483 -742.66 1495. 1513.
========	coef	== std err		t	P> t	[0.025	0.975]
x1	1.6529 0.3499 0.3485 0.1915 0.3276	0.244 0.303 0.294 0.275 0.355		4.195 1.154 1.187 0.695 0.924	0.000 0.250 0.236 0.487 0.356	81.172 -0.247 -0.230 -0.351 -0.371	82.134 0.947 0.927 0.734 1.026
Omnibus: Prob(Omnibus): Skew: Kurtosis:		23	3.790 .000 ).180 67		,	======	0.103 9.125 0.0104 2.60
Notes: [1] Standard Error Model for META		that the co		nce mat		ors is correct	ly specified.
=======================================	=====	=======================================	====	=====	=======	======	=======
Dep. Variable: Model: Method: Date: Time: No. Observations: Df Residuals: Df Model:	Sat	Least Squ c, 09 Nov 20 03:3	)24 7:50	F-stat Prob (F	R-squared:		0.002 -0.013 0.1251 0.973 -1513.6 3037. 3055.

Covariance	Type:	nonrobi	ust			
======	========	=======================================	======	======	======	=======
	coef		t 			
const	202.5755				193.846	
x1	1.5988	5.503	0.291	0.772	-9.237	12.434
x2	-1.8878	5.328	-0.354	0.723	-12.379	8.603
x3	-2.4477	4.998	-0.490	0.625	-12.289	7.393
x4 ======	0.8976		0.139			13.570 ======
======	=======	==				
Omnibus:			8.494 Durb			0.008
Prob(Omni	bus):		-	e-Bera (JB):		23.884
Skew:			.187 Prob(.	•		6.51e -06
Kurtosis:	=======	1.58				2.60
Notes						
Model for I		OLS R	egression Re	sults		
[1] Standar Model for I		OLS R	egression Re	sults		=======
[1] Standar Model for I ====== Dep. Varial	MMC ======= ========	OLS R	egression Re ====== y R-squa	sults ======: red:		0.005
[1] Standar Model for I ====== ===== Dep. Varial Model:	MMC ======= ======= ole:	OLS R ====== ==	egression Re ====== y R-squa OLS Adj.	sults ======: red: R-squared:		======================================
[1] Standar Model for I ====== ===== Dep. Varial Model: Method:	MMC ======= ======= ole:	OLS R ====== == Least Squa	egression Re ====== y R-squa OLS Adj. ares F-stat	sults ======: red: R-squared: istic:	======	0.005 -0.010 0.3398
[1] Standar Model for I ====== Dep. Varial Model: Method: Date:	MMC ======= ======= ole:	OLS R ====== == Least Squa t, 09 Nov 202	egression Re ====== y R-squa OLS Adj. ares F-stat 24 Prob (F	sults =======: red: R-squared: istic: -statistic):	======	0.005 -0.010 0.3398 0.851
[1] Standar Model for I ====== Dep. Varial Model: Method: Date: Time:	MMC ======= ======= ole: Sa	OLS R ====== == Least Squa t, 09 Nov 202 03:37	egression Re ======  y R-squa OLS Adj. ares F-stat 24 Prob (F:50 Log-Li	sults ======: red: R-squared: istic:	======	0.005 -0.010 0.3398 0.851 -1063.5
[1] Standar Model for I ====== Dep. Varial Model: Method: Date: Time: No. Observ	MMC ======== ==========================	OLS R ====== == Least Squa t, 09 Nov 202 03:37	egression Re ======  y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-Li :66 AIC:	sults =======: red: R-squared: istic: -statistic):	======	0.005 -0.010 0.3398 0.851 -1063.5 2137.
[1] Standar Model for I ====== Dep. Varial Model: Method: Date: Time: No. Observ Df Residua	MMC ======== ==========================	OLS R ====== == Least Squa t, 09 Nov 202 03:37	egression Re  y R-squa OLS Adj.  ares F-stat 24 Prob (F :50 Log-Li 66 AIC: 61 BIC:	sults =======: red: R-squared: istic: -statistic):	======	0.005 -0.010 0.3398 0.851 -1063.5
[1] Standar Model for I	MMC ======== ==========================	OLS R ====== == Least Squa t, 09 Nov 20: 03:37 2	egression Re  ======  y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-Li :66 AIC: 61 BIC: 4	sults =======: red: R-squared: istic: -statistic):	======	0.005 -0.010 0.3398 0.851 -1063.5 2137.
[1] Standar Model for I   ======   Dep. Varial Model:   Method:   Date:   Time:   No. Observ   Df Residua   Df Model:   Covariance	MMC  =======  =========================	OLS R ====================================	egression Re ======  y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-Li :66 AIC: 61 BIC: 4	sults ====================================	=====	0.005 -0.010 0.3398 0.851 -1063.5 2137. 2155.
[1] Standar Model for I ====== Dep. Varial Model: Method: Date: Time: No. Observ Df Residua Df Model: Covariance =======	MMC  ========  cole:  Sa  vations:  Is:  Type: =========	OLS R =======  Least Squa t, 09 Nov 20: 03:37 2 26 nonrobi	egression Re ======  y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-Li :66 AIC: 61 BIC: 4	sults ====================================	=====	0.005 -0.010 0.3398 0.851 -1063.5 2137. 2155.
[1] Standar Model for I ====== Dep. Varial Model: Method: Date: Time: No. Observ Df Residua Df Model: Covariance =======	MMC  =======  =========================	OLS R =======  Least Squa t, 09 Nov 20: 03:37 2 26 nonrobi	egression Re ======  y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-Li :66 AIC: 61 BIC: 4	sults ====================================	=====	0.005 -0.010 0.3398 0.851 -1063.5 2137. 2155.
[1] Standar Model for I ====== Dep. Varial Model: Method: Date: Time: No. Observ Df Residua Df Model: Covariance =======	MMC ========  =========================	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobi	egression Re  y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-Li :66 AIC: 61 BIC: 4 ust	sults =======: red: R-squared: istic: -statistic): ikelihood:	======	0.005 -0.010 0.3398 0.851 -1063.5 2137. 2155.
[1] Standar Model for I model for I model for I model. Method: Date: Time: No. Observing Model: Covariance model: Covari	MMC ========  ole:  Savations: Is:  Type: ========  coef	OLS R =======  Least Squa t, 09 Nov 202 03:37 2 26 nonrobi ====================================	egression Re y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-Li :66 AIC: 4 ust ========	sults ====================================	======================================	0.005 -0.010 0.3398 0.851 -1063.5 2137. 2155.
[1] Standar Model for I    ======   Dep. Varial Model:   Method:   Date:   Time:   No. Observ   Df Residua   Df Model:   Covariance   ======	MMC ======== coef	OLS R =======  Least Squa t, 09 Nov 20:	egression Re =======  y R-squa OLS Adj. ares F-stat 24 Prob (Final States) 66 AIC: 61 BIC: 4 ust ========  t 210.690	sults ====================================	======================================	0.005 -0.010 0.3398 0.851 -1063.5 2137. 2155.
[1] Standar Model for I Model for I ====== Dep. Varial Model: Method: Date: Time: No. Observ Df Residua Df Model: Covariance ====== =============================	MMC  ========  ole:  Sar  vations: Is:  Type: ========  coef 171.9946 0.6044	OLS R ====================================	egression Re y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-Li :66 AIC: 61 BIC: 4 ust =======  t 210.690 0.597	sults =======: R-squared: istic: -statistic): kelihood: ===================================	======================================	0.005 -0.010 0.3398 0.851 -1063.5 2137. 2155. ===================================

Omnibus: Prob(Omn Skew: Kurtosis:	======= nibus):	32 0.	.000 Jaro 1.240 Pro	rbin-Watson: jue-Bera (JB): b(JB): . No.		0.019 11.426 0.00330 2.60
======	=======================================	======= ==	======	:======:	======	=======
Notes: [1] Standa Model for	rd Errors assume MRK		variance m Regression		rors is correct	ly specified.
======	=======================================	=======================================	======	:======	======	=======
Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	able: Sa vations: als:	Least Squa t, 09 Nov 20 03:37 2	OLS Acares F-st 124 Prob 17:50 Log 1266 AIC: 161 BIC:	uared: dj. R-squared: atistic: (F-statistic): -Likelihood:	======	0.013 -0.002 0.8536 0.492 -944.87 1900. 1918.
======	coef	== std err	t	P> t	[0.025	0.975]
const x1 x2 x3 x4	104.5000 0.4254 0.0461 -0.8929 0.3230	0.523 0.649 0.628 0.589 0.759	199.984 0.656 0.073 -1.516 0.426	0.000 0.512 0.942 0.131 0.671	103.471 -0.852 -1.190 -2.053 -1.171	105.529 1.702 1.283 0.267 1.817
Omnibus:	======== =============================	== 51	l.817 Du	rbin-Watson:  ue-Bera (JB):		0.042 76.100

#### Notes:

Skew:

Kurtosis:

-1.255 Prob(JB):

3.752 Cond. No.

2.99e-17

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for MS

=======	=====	===	:==	=====	=====	=====	======
=======	=======	= <i></i> - ==					
Dep. Variable:		<del>_</del>	y OLS	R-squa Adi	red: R-squared:		0.015 0.000
Method:		Least Squ		F-stati			1.020
Date:	Sat	, 09 Nov 20			-statistic):		0.397
Time:	Jac	03:37		-	kelihood:		-818.44
No. Observation	ons:			AIC:			1647.
Df Residuals:				BIC:			1665.
Df Model:			4				
Covariance Typ	pe:	nonrob	ust				
=======	======:	======	====	====:	======	======	=======
========	======	==					
	coef	std err		t	P> t	[0.025	0.975]
const	86.0981	0.325	265	.029	0.000	85.458	86.738
x1	-0.1798	0.403	-C	.446	0.656	-0.974	0.614
x2	-0.1543	0.390	-C	.395	0.693	-0.923	0.614
x3	-0.2755	0.366	-C	).752	0.452	-0.997	0.446
x4	-0.6411	0.472	-1	359	0.175	-1.570	0.287
=======	======	======	====	====:	======	======	=======
=======	======						
Omnibus:			1.857		in-Watson:		0.093
Prob(Omnibus	5):		.088	-	e-Bera (JB):		4.592
Skew:			0.314	Prob(	•		0.101
Kurtosis:		3.1	40 (	Cond. N	10.		2.60
=======:	======	=======================================	====	====	=====	======	=======
Notes: [1] Standard E Model for MSF						ors is correct	ly specified.
			•	sion Re			
			====	====:	======	======	=======
	======			D. agua	ro di		0.005
Dep. Variable: Model:			-	R-squai			0.005
Method:		Least Squ	OLS	F-stati	R-squared:		-0.010 0.3548
Date:	Sat	, 09 Nov 20			-statistic):		0.841
Time:	Jal	, 09 NOV 20 03:37			kelihood:		-1365.8
No. Observation	ons:			AIC:	Kemiloud.		2742.
Df Residuals:	J113.			BIC:			2760.
Dr Nesiduais.  Df Model:		۷	4	DIO.			2700.
DI WIOGOI.			7				

	Type: =======	nonrob				
	=======	==	t			
					_	_
const	279.9654	2.544	110.069	0.000	274.957	284.974
x1	2.7662	3.157	0.876	0.382	-3.450	8.983
x2	-1.0189	3.057	-0.333	0.739	-7.038	5.000
<b>x</b> 3	-1.3729	2.867	-0.479	0.632	-7.019	4.273
×4			0.124			7.729
	========		======	======	======	=======
Omnibus:		3254	1.640 Durb	in-Watson:		0.012
Prob(Omnik	ous):	0.	000 Jarque	e-Bera (JB):		28.198
Skew:		0	.246 Prob(	JB):		7.53e -07
Kurtosis:			B3 Cond. N			2.60
[1] Standard	d Errors assume	e that the co	variance mati	rix of the erro	ors is correctl	y specified.
Model for N	NEE	OLS R	Regression Re	sults		
[1] Standard Model for N		OLS R	Regression Re	sults		
[1] Standard Model for N	NEE ======== ========	OLS R	Regression Re	sults ======		
[1] Standard Model for N ====================================	NEE ======== ========	OLS R	Regression Re	sults ======: red:		======
[1] Standard Model for N ========  Dep. Variab Model:	NEE ======= ======== ole:	OLS R ====== ==	Regression Re ====== y R-squa	sults ======: red: R-squared:		0.008
[1] Standard Model for N =======  =======  Dep. Variab Model: Method:	NEE ======= ======= ole:	OLS R ====== == Least Squa	Regression Re ======= y R-squa OLS Adj.	sults ======: red: R-squared: istic:	======	0.008 -0.007
[1] Standard Model for N  ======= Dep. Variab Model: Method: Date:	NEE ======= ======= ole:	OLS R ====== == Least Squa	Regression Researces y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======: red: R-squared: istic:	======	0.008 -0.007 0.5367
[1] Standard	NEE ======= ======== ole: Sa	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Researces y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	======	0.008 -0.007 0.5367 0.709
[1] Standard Model for N  =======  Dep. Variab Model: Method: Date: Time:	NEE ======== ==========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Regress	sults ====================================	======	0.008 -0.007 0.5367 0.709 -817.18
[1] Standard Model for N  ======= Dep. Variab Model: Method: Date: Time: No. Observ	NEE ======== ==========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Re	sults ====================================	======	0.008 -0.007 0.5367 0.709 -817.18 1644.
[1] Standard Model for N  ======= Dep. Variab Model: Method: Date: Time: No. Observ Df Residual: Df Model:	NEE ======== ==========================	OLS R ======= == Least Squa t, 09 Nov 20 03:37 2	egression Reserved Regression Reserved Regres Reserved Regres Reserved Regres Reserved Regres Reserved Regres Regr	sults ====================================	======	0.008 -0.007 0.5367 0.709 -817.18 1644.
[1] Standard Model for N  ======= Dep. Variab Model: Method: Date: Time: No. Observ Df Residual: Df Model: Covariance	NEE ===================================	OLS R ====================================	egression Reserved Regression Reserved Regres Reserved Regres Reserved Regres Reserved Regres Reserved Regres Regr	sults ====================================	======	0.008 -0.007 0.5367 0.709 -817.18 1644.
[1] Standard Model for N  =======  Dep. Variab Model: Method: Date: Time: No. Observ Df Residuals Df Model: Covariance	NEE ===================================	OLS R ====================================	gegression Reserved Regression Reserved Regres Reserved R	sults ====================================	======	0.008 -0.007 0.5367 0.709 -817.18 1644. 1662.
[1] Standard Model for N  =======  Dep. Variab Model: Method: Date: Time: No. Observ Df Residuals Df Model: Covariance	NEE ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======	sults ====================================	======= ==============================	0.008 -0.007 0.5367 0.709 -817.18 1644. 1662.
[1] Standard Model for N  =======  Dep. Variab Model: Method: Date: Time: No. Observ Df Residuals Df Model: Covariance	NEE ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======	sults =======: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.008 -0.007 0.5367 0.709 -817.18 1644. 1662.
[1] Standard Model for N  ======= Dep. Variab Model: Method: Date: Time: No. Observ Df Residual: Df Model: Covariance ====================================	NEE ===================================	OLS R ========  Least Squa t, 09 Nov 20	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 233.589	sults =======: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.008 -0.007 0.5367 0.709 -817.18 1644. 1662.
[1] Standard Model for N  ======= Dep. Variab Model: Method: Date: Time: No. Observ Df Residual: Df Model: Covariance ====================================	NEE ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 233.589	sults ====================================	======================================	0.008 -0.007 0.5367 0.709 -817.18 1644. 1662.
[1] Standard Model for N  ======= Dep. Variab Model: Method: Date: Time: No. Observ Df Residual: Df Model: Covariance ====================================	NEE ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 2:50 Log-L 2:66 AIC: 61 BIC: 4 ust =======  t 233.589 0.034	sults ====================================	======================================	0.008 -0.007 0.5367 0.709 -817.18 1644. 1662. ===================================

======	========	==				
Omnibus:		13.	320 Durk	oin-Watson:		0.058
Prob(Omn	nibus):	0.0	001 Jarqu	e-Bera (JB):		9.121
Skew:	,	0.0	326 Prob			0.0105
Kurtosis:		2.36	9 Cond. I	No.		2.60
======	=======================================	=======	======	======	======	=======
Notes:	rd Francis	that the acc				lu ana aifia d
Model for	rd Errors assume NFLX	that the cov	anance mat	nx or the erro	ors is correct	iy specilled.
		OLS Re	egression Re	esults		
======	=======================================	======:	======	======	======	=======
Dep. Varia			y R-squa	ared:		0.006
Model:				R-squared:		-0.009
Method:		Least Squa	,	•		0.4093
Date:	Sat	:, 09 Nov 202		-statistic):		0.802
Time:		03:37:	-	ikelihood:		-1493.8
No. Obser	vations:	20	66 AIC:			2998.
Df Residua	als:	26	BIC:			3016.
Df Model:			4			
Covariance	е Туре:	nonrobu	ıst			
======	=======================================	======= ==	======	======	======	=======
	coef	std err	t	P> t	[0.025	0.975]
const	341.0152	4.115	82.869	0.000	332.912	349.118
x1	3.5628	5.108	0.698	0.486	-6.495	13.620
x2	-2.0425	4.945	-0.413	0.680	-11.780	7.695
x3	0.4227	4.639	0.091	0.927	-8.712	9.557
x4	-3.3922	5.973	-0.568	0.571	-15.154	8.370
	=======================================	======: ==	======	:======	======	=======
Omnibus:		45.	212 Durk	oin-Watson:		0.021
Prob(Omn	nibus):	0.0		e-Bera (JB):		10.891
Skew:		0.0	050 Prob	(JB):		0.00431

Notes:

Kurtosis:

2.014 Cond. No.

\_\_\_\_\_\_

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for NKE

=======	======	======	:=====	:======	:======	=======
Dep. Variable: Model: Method: Date: Time: No. Observation Df Residuals: Df Model: Covariance Ty	Sat ons:	03:37 2	OLS Acares F-st 24 Prob 7:50 Log 266 AIC: 61 BIC:	uared: dj. R-squared: atistic: (F-statistic): -Likelihood:	======	0.041 0.026 2.792 0.0268 -1023.2 2056. 2074.
======	coef	== std err	t	P> t	[0.025	0.975]
Omnibus:	109.6831 -0.0604 0.4711 -2.1028 -0.2338 =======	22		0.000 0.945 0.577 0.008 0.819 :=======	108.302 -1.775 -1.189 -3.660 -2.239	111.064 1.654 2.131 -0.546 1.771 =================================
Prob(Omnibus Skew: Kurtosis:	S):		.277 Pro	jue-Bera (JB): b(JB): . No.		10.435 0.00542 2.60
=======	======	=======================================	======	:======	======	=======
Notes: [1] Standard E Model for NO		that the co	variance m	atrix of the err	ors is correct	ly specified.
		OLS F	Regression I	Results		
	======	=======================================	:=====	:======	======	=======
Dep. Variable: Model: Method: Date: Time: No. Observation Df Residuals: Df Model:	Sat		OLS Ac ares F-st 24 Prob	uared: dj. R-squared: atistic: (F-statistic): -Likelihood:		0.002 -0.013 0.1484 0.964 -1517.2 3044. 3062.

Covariance		nonrob	ust			
======	=======================================		:======	======	======	=======
	coef		t			0.975]
const	468.4049			0.000		477.252
x1	1.5949	5.576	0.286	0.775	-9.385	12.575
x2	-1.4795	5.399	-0.274	0.784	-12.111	9.152
x3	-0.0224	5.065	-0.004	0.996	-9.995	9.950
x4 	-2.8685 ======		-0.440			
======	=======	==				
Omnibus:			8.175 Durb			0.019
Prob(Omni	bus):		-	e-Bera (JB):		21.019
Skew:			.337 Prob(	•		2.73e -05
Kurtosis:		1.79	99 Cond. N	١٥.		2.60
NL						
Notes: [1] Standar Model for I	rd Errors assume NVDA		variance mati		ors is correctl	ly specified.
[1] Standar Model for I		OLS R	egression Re	sults		
[1] Standar Model for I	NVDA ======= ========	OLS R	egression Re	sults ======		
[1] Standar Model for I ====== =====	NVDA ======= ========	OLS R	egression Re ====== y R-squa	sults ======		======
[1] Standar Model for I ====== Dep. Variak	NVDA ======= ======= ole:	OLS R ====== ==	egression Re ====== y R-squa	sults ======: red: R-squared:		0.003
[1] Standar Model for I ====== ===== Dep. Variak Model:	NVDA ======== ======== ole:	OLS R ====== == Least Squa	egression Re ====== y R-squa OLS Adj.	sults ======: red: R-squared: istic:	======	0.003 -0.012
[1] Standar Model for I ====== ===== Dep. Variak Model: Method:	NVDA ======== ======== ole:	OLS R ====== == Least Squa	egression Re ======  y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======: red: R-squared: istic:	======	0.003 -0.012 0.2036
[1] Standar Model for I  ====== Dep. Varial Model: Method: Date:	NVDA ======== ======== ole: Sa	OLS R ====== == Least Squa t, 09 Nov 20: 03:37	egression Re ======  y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	======	0.003 -0.012 0.2036 0.936
[1] Standar Model for I  ====== Dep. Variat Model: Method: Date: Time:	NVDA  =======  =======  ole:  Savations:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re  y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	======	0.003 -0.012 0.2036 0.936 -1657.2
[1] Standar Model for I ====== Dep. Variat Model: Method: Date: Time: No. Observ	NVDA  =======  =======  ole:  Savations:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	y R-squa OLS Adj. ares F-stat 24 Prob (F ::50 Log-L	sults ====================================	======	0.003 -0.012 0.2036 0.936 -1657.2 3324.
[1] Standar Model for I ====== Dep. Varial Model: Method: Date: Time: No. Observ. Df Residual	NVDA  ========  ele: Savations: Is:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-L :66 AIC: 4	sults ====================================	======	0.003 -0.012 0.2036 0.936 -1657.2 3324.
[1] Standar Model for I    ======   Dep. Variat Model:   Method:   Date:   Time:   No. Observ   Df Residual   Df Model:   Covariance	NVDA  ========  ele: Savations: Is:	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F ::50 Log-L ::66 AIC: 4	sults ====================================	=====	0.003 -0.012 0.2036 0.936 -1657.2 3324. 3342.
[1] Standar Model for I ====== Dep. Variat Model: Method: Date: Time: No. Observ. Df Residual Df Model: Covariance =======	NVDA  ========  ele:  Savations:  Is:	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F ::50 Log-L ::66 AIC: 4	sults ====================================	=====	0.003 -0.012 0.2036 0.936 -1657.2 3324. 3342.
[1] Standar Model for I ======= Dep. Variat Model: Method: Date: Time: No. Observ. Df Residual Df Model: Covariance =======	NVDA  =========  sole:  Sa  vations: ls:  Type: =========	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F ::50 Log-L ::66 AIC: 4	sults ====================================	=====	0.003 -0.012 0.2036 0.936 -1657.2 3324. 3342.
[1] Standar Model for I ====== Dep. Variat Model: Method: Date: Time: No. Observ. Df Residual Df Model: Covariance =======	NVDA  =========  ole:  Sar  vations:  Is:  Type: ====================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F :50 Log-L :66 AIC: 4 ust	sults ====================================	======	0.003 -0.012 0.2036 0.936 -1657.2 3324. 3342.
[1] Standar Model for I Model for I E E E E E E E E E E E E E E E E E E	NVDA  ========  ole:  Savations: Is:  Type: ========  coef	OLS R =======  Least Squa t, 09 Nov 20:	y R-squa OLS Adj. ares F-stat 24 Prob (F ::50 Log-L ::66 AIC: 4 ust :=======	sults =======: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.003 -0.012 0.2036 0.936 -1657.2 3324. 3342.
[1] Standar Model for I    ======   Dep. Variat   Model:   Method:   Date:   Time:   No. Observ   Df Residual   Df Model:   Covariance   ======   ==========================	NVDA  ========  coef	OLS R =======  Least Squa t, 09 Nov 20:	y R-squa OLS Adj. ares F-stat 24 Prob (F 250 Log-L 266 AIC: 4 ust =======  t 35.634	sults ====================================	======================================	0.003 -0.012 0.2036 0.936 -1657.2 3324. 3342.
[1] Standar Model for I Model for I ====== Dep. Variate Model: Method: Date: Time: No. Observ. Df Residual Df Model: Covariance ====== const x1	NVDA  ========  ole:  Sar  vations:  Is:  Type: =======  coef	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F ::50 Log-L ::66 AIC: 61 BIC: 4 ust :=======  t	sults ====================================	======================================	0.003 -0.012 0.2036 0.936 -1657.2 3324. 3342. ====================================

Omnibus:	== 408.7	701 Durb	in-Watson:		0.008
Prob(Omnibus):	0.00		e-Bera (JB):		27.257
Skew:	0.4	'			1.21e -06
Kurtosis:	1.661	`	•		2.60
=======================================		:======	••• =======	======	========
==========	==				
Notes:					
[1] Standard Errors assume	that the cova	ariance mati	rix of the err	ors is correct	ly specified.
Model for ORCL					., ., ., ., ., ., ., ., ., ., ., ., ., .
	OLS Re	gression Re	sults		
=========		_	======	======	========
==========	==				
Dep. Variable:	)	y R-squa	red:		0.005
Model:	(	OLS Adj.	R-squared:		-0.010
Method:	Least Squar	es F-stat	istic:		0.3134
Date: Sat	t, 09 Nov 2024	4 Prob (F	-statistic):		0.869
Time:	03:37:5	50 Log-L	ikelihood:		-1142.0
No. Observations:	26	6 AIC:			2294.
Df Residuals:	262	1 BIC:			2312.
Df Model:		4			
Covariance Type:	nonrobus	st			
==========	=======	======	======	======	========
=======================================	==				
coef	std err	t 	P> t	[0.025	0.975] 
const 92.8848	1.097	84.704	0.000	90.726	95.044
x1 0.7814	1.361	0.574	0.566	-1.899	3.461
x2 -0.7957	1.318	-0.604	0.547	-3.391	1.799
x3 -0.6456	1.236	-0.522	0.602	-3.080	1.788
x4 -0.1942	1.592	-0.122	0.903	-3.329	2.940
===========	======	======	======	======	=======
Omnibus:	== 70.8	388 Durb	in-Watson:		0.014

 Omnibus:
 70.888
 Durbin-Watson:
 0.014

 Prob(Omnibus):
 0.000
 Jarque-Bera (JB):
 14.297

 Skew:
 0.183
 Prob(JB):
 0.000786

 Kurtosis:
 1.925
 Cond. No.
 2.60

#### Notes:

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for PEP

========	======	======	===	=====	=======	======	========
=======	======	==					
Dep. Variable: Model: Method: Date:	Sat	Least Squa , 09 Nov 20	24	F-stat Prob (F	R-squared: istic:		0.015 -0.000 0.9957 0.410
Time:		03:37		_	ikelihood:		-919.97 1050
No. Observation Df Residuals:	ons:		266 61	AIC: BIC:			1850. 1868.
Dr Residuais.  Df Model:		۷	4	DIC.			1000.
Covariance Type	Je.	nonrob					
========	=======	======	====	:====	======	======	=======
=======	======	==					
	coef	std err		t	P> t	[0.025	0.975]
const	176.8001	0.476	37	1.546	0.000	175.863	177.737
x1	1.0368	0.591		1.755	0.080	-0.126	2.200
x2	-0.1373	0.572	-	0.240	0.810	-1.263	0.989
<b>x</b> 3	-0.3357	0.536	-	0.626	0.532	-1.392	0.721
x4	0.4606	0.691		0.667	0.506	-0.900	1.821
=======	======	======	===	=====	======	======	=======
Omnibus:	======		6.054	Durh	in-Watson:		0.045
Prob(Omnibus	١٠		.048		e-Bera (JB):		4.547
Skew:	).		.201	Prob(			0.103
Kurtosis:		2.5		Cond. N			2.60
========	======	======	===	=====	=======	======	========
=======	======	==					
Notes:							
[1] Standard Er Model for PFE	rors assume	that the co	varia	nce mati	rix of the erro	ors is correct	ly specified.
		OLS F	Regre	ssion Re	sults		
========	======	======	===	=====	======	======	=======
========	======	==					
Dep. Variable:			У	R-squa	red:		0.004
Model:			OLS	S Adj.	R-squared:		-0.012
Method:		Least Squa	ares	F-stat	istic:		0.2311
Date:	Sat	, 09 Nov 20	24	Prob (F	-statistic):		0.921
Time:		03:37	7:50	Log-L	ikelihood:		-783.59
No. Observation	ons:		266	AIC:			1577.
Df Residuals:		2	61	BIC:			1595.
Df Model:			4				

======						
======	coef		t	P> t	[0.025	0.975]
	40.9168					
×1	0.0705	0.354	0.199	0.842		0.767
x2			0.463			0.833
<b>x</b> 3			0.545			0.808
×4	-0.1136	0.414	-0.275	0.784	-0.928	0.701
======	=======	======	======	======	======	=======
	=======		.077 D. I			0.004
Omnibus:	The sales		0.277 Durb			0.021
Prob(Omn	ibus):		-	e-Bera (JB):		14.813
Skew:			.477 Prob(	•		0.000607
Kurtosis:	:=======		47 Cond. N			2.60
[1] Standaı	rd Errors assume PG	that the co	variance mati	rix of the erro	ors is correctly	y specified.
Model for		OLS R	egression Re	sults		
[1] Standar Model for ======	PG 	OLS R	egression Re	sults ======		======
[1] Standai Model for ====== ====== Dep. Varia	PG 	OLS R	egression Re ====== y R-squa	sults ======: red:		0.009
[1] Standai Model for ====== ===== Dep. Varia Model:	PG 	OLS R ====== ==	egression Re ====== y R-squa OLS Adj.	sults ======: red: R-squared:		0.009 -0.006
[1] Standar Model for ======= ====== Dep. Varia Model: Method:	PG   ble:	OLS R ====== == Least Squa	egression Re ======= y R-squa OLS Adj. ares F-stat	sults ======: red: R-squared: istic:		0.009 -0.006 0.5874
[1] Standar Model for ====== ===== Dep. Varia Model: Method: Date:	PG   ble:	OLS R ====== == Least Squa t, 09 Nov 20	egression Re ======  y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================		0.009 -0.006 0.5874 0.672
[1] Standar Model for ======  ======  Dep. Varia Model:  Method:  Date:  Time:	PG ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Regress	sults ======: red: R-squared: istic:		0.009 -0.006 0.5874 0.672 -961.86
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser	PG ====================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Regression Adj. Regression Regression Regression Adj. Regression Reg	sults ====================================		0.009 -0.006 0.5874 0.672 -961.86 1934.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua	PG ====================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Regression Regression Alg. Regression Re	sults ====================================		0.009 -0.006 0.5874 0.672 -961.86
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model:	PG ====================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37 2	egression Reserved Re	sults ====================================		0.009 -0.006 0.5874 0.672 -961.86 1934.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Of Residua Of Model: Covariance	PG  ===================================	OLS R ====================================	egression Re Regression Re Regression Re Regression Re Responsible	sults ====================================	======	0.009 -0.006 0.5874 0.672 -961.86 1934. 1952.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	PG ====================================	OLS R ====================================	egression Re Regression Re Regression Re Regression Re Responsible	sults ====================================	======	0.009 -0.006 0.5874 0.672 -961.86 1934. 1952.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	PG ====================================	OLS R ====================================	egression Re Regression Re Regression Re Regression Re Responsible	sults ======== red: R-squared: istic: -statistic): ikelihood:	======	0.009 -0.006 0.5874 0.672 -961.86 1934. 1952.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	PG ====================================	OLS R ====================================	egression Re Regression Regress	sults ======== red: R-squared: istic: -statistic): ikelihood:	======================================	0.009 -0.006 0.5874 0.672 -961.86 1934. 1952.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance =======	PG  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 650 Log-L 66 AIC: 4 ust ===================================	sults ========  R-squared: istic: -statistic): ikelihood: ===================================	[0.025 143.007	0.009 -0.006 0.5874 0.672 -961.86 1934. 1952.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance =======	PG  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 250 Log-L 266 AIC: 4 ust =======  t 258.716	sults ====================================	[0.025 143.007	0.009 -0.006 0.5874 0.672 -961.86 1934. 1952.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======  const x1	PG  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 250 Log-L 266 AIC: 4 ust =======  t 258.716 0.046 -0.233	sults ====================================	[0.025 143.007 -1.330 -1.474	0.009 -0.006 0.5874 0.672 -961.86 1934. 1952. 

	=======					
Omnibus:			.339 Du	rbin-Watson:		0.035
Prob(Omnil	bus):			ue-Bera (JB):		20.125
Skew:	,-			b(JB):		4.27e-05
Kurtosis:		2.54		` '		2.60
======	=======	======	======	=======	======	=======
======	=======	==				
Notes:						
	d Errors assume	that the cov	variance m	atrix of the err	ors is correct	ly specified.
Model for F						<i>y</i> 1
		OLS R	egression	Results		
======	=======	======	======	:=======	======	=======
	======= .lo.	==	v D 22	uara di		0.007
Dep. Variab Model:	ле.			uared: dj. R-squared:		-0.007
Method:		Loact Caua		aj. K-squared. atistic:		-0.006 0.4715
Date:	Ça	Least Squa 2, 09 Nov 202				0.4713
Time:	Sa	., 09 1100 202		-Likelihood:		-894.42
No. Observ	rations:		.50 LOG 66 AIC:	-Likellilood.		-094.42 1799.
Df Residual			60 AIC. 61 BIC:			1817.
Df Model:	J.	20	4			1017.
Covariance	Type:	nonrobu	·			
======	=======	======	======	:=======	======	=======
======	=======	==				
	coef	std err	t	P> t	[0.025	0.975]
const	131.5068	0.432	304.231	0.000	130.656	132.358
x1	0.1940	0.537	0.362	0.718	-0.862	1.250
x2	-0.4348	0.519	-0.837	0.403	-1.458	0.588
<b>x</b> 3	-0.3986	0.487	-0.818	0.414	-1.358	0.561
x4	-0.1546	0.627	-0.246	0.806	-1.390	1.081
=======	=======================================		======	:======	:======	=======
Omnibus:			.404 Du	rbin-Watson:		0.141
Prob(Omnil	bus):			jue-Bera (JB):		3.084
Skew:		0	188 Pro	b(JB):		0.214

## Notes:

Kurtosis:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for PLD

2.630 Cond. No.

=====	======	===	:==	=====	======	=====	======
=======	=======	= <i></i> ==					
Dep. Variable Model: Method: Date:	e:	Least Squa , 09 Nov 20	OLS ares	F-stati	R-squared:		0.032 0.018 2.189 0.0706
Time:		03:37	7:50	Log-Li	ikelihood:		-912.35
No. Observa				AIC:			1835.
Df Residuals:		2		BIC:			1853.
Df Model:	-		4				
Covariance T	ype: 	nonrob 	ust				
=======	=======	 ==					
	coef	std err		t	P> t	[0.025	0.975]
const	117.4491	0.462	253	.991	0.000	116.539	118.360
x1	0.2605	0.574	0	.454	0.650	-0.870	1.391
x2	0.1328	0.556	0	.239	0.811	-0.961	1.227
<b>x</b> 3	-0.7731	0.521	-1	.483	0.139	-1.800	0.253
x4	-0.5788	0.671	-0	.862	0.389	-1.901	0.743
======	======	======	====	====	======	======	=======
	======		751	Divide	: \\/-t		0.005
Omnibus: Prob(Omnib	10).		2.751		in-Watson: e-Bera (JB):		0.085 42.018
Skew:	us).		.971	Prob(.			7.52e-10
Kurtosis:		3.13		Cond. N	*		2.60
=======	======:	=======	====	=====	 =======:	======	========
======	======	==					
Notes: [1] Standard Model for PN	Errors assume M					ors is correct	ly specified.
======	=======		-	sion Re	suits =======	======	=======
=======	=======						
Dep. Variable	ə:		y l	R-squa	red:		0.011
Model:			OLS	-	R-squared:		-0.004
Method:		Least Squa	ares	F-stati	istic:		0.7462
Date:	Sat	, 09 Nov 20	24	Prob (F	-statistic):		0.561
Time:		03:37	7:51	Log-Li	ikelihood:		-799.41
No. Observa	tions:	2	266	AIC:			1609.
Df Residuals:		2	61	BIC:			1627.
Df Model:			4				

Covariance	• •	nonrob	ust			
=======	======= ========		======	======	======	=======
	coef		t		_	_
const			311.609		93.645	
x1	-0.1706	0.375	-0.455	0.650	-0.910	0.569
x2	0.0269	0.363	0.074	0.941	-0.689	0.743
<b>x</b> 3	-0.3893	0.341	-1.142	0.255	-1.061	0.282
x4	-0.2897 ======		-0.660			
======	=======	==				
Omnibus:			988 Durb			0.076
Prob(Omnik	bus):		-	e-Bera (JB):		40.405
Skew:			.948 Prob(	•		1.68e-09
Kurtosis:		3.22	23 Cond. N	٧٥.		2.60
Notes:						
Model for (		OLS R	Regression Re	sults		
[1] Standard Model for Q		OLS R	Regression Re	sults		
[1] Standard Model for Q	QCOM ======== ========	OLS R	Regression Re	sults ======		
[1] Standard Model for Q	QCOM ======== ========	OLS R	Regression Re ====== y R-squa	sults ======		======
[1] Standard Model for C ======== Dep. Variab	QCOM ======= ======= ble:	OLS R ====== ==	Regression Re ====== y R-squa	sults ======: red: R-squared:		0.018
[1] Standard Model for C  =======  Dep. Variab Model:	QCOM ======= ======= ble:	OLS R ====== == Least Squa	Regression Re ======= y R-squa OLS Adj.	sults ======: red: R-squared: istic:	=====:	0.018 0.003
[1] Standard Model for C  =======  Dep. Variab Model: Method:	QCOM ======= ======= ble:	OLS R ====== == Least Squa	Regression Researce y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======: red: R-squared: istic:	=====:	0.018 0.003 1.184
[1] Standard Model for C  ======= Dep. Variab Model: Method: Date:	QCOM ======== ======== ble: Sa	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Researce y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	=====:	0.018 0.003 1.184 0.318
[1] Standard Model for C  ======= Dep. Variab Model: Method: Date: Time:	QCOM ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Reserved R	sults ====================================	=====:	0.018 0.003 1.184 0.318 -897.82
[1] Standard Model for C  ======= Dep. Variab Model: Method: Date: Time: No. Observ	QCOM ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Regression Regres Regression	sults ====================================	=====:	0.018 0.003 1.184 0.318 -897.82 1806.
[1] Standard Model for C  ======= Dep. Variab Model: Method: Date: Time: No. Observ Df Residuals	QCOM ======== ele: Savations: s:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Reserved Regression Reserved Regression Reserved Regres Reserved Regres Reserved Regres	sults ====================================	=====:	0.018 0.003 1.184 0.318 -897.82 1806.
[1] Standard Model for C  ======= Dep. Variab Model: Method: Date: Time: No. Observ Df Residual: Df Model: Covariance	QCOM ======== ele: Savations: s:	OLS R ====================================	egression Re Regression Regr	sults ====================================	=====:	0.018 0.003 1.184 0.318 -897.82 1806. 1824.
[1] Standard Model for C  =======  Dep. Variab Model: Method: Date: Time: No. Observ Df Residuals Df Model: Covariance ======	QCOM  ========  =========================	OLS R ====================================	egression Re Regression Regr	sults ====================================	=====:	0.018 0.003 1.184 0.318 -897.82 1806. 1824.
[1] Standard Model for C  =======  Dep. Variab Model: Method: Date: Time: No. Observ Df Residuals Df Model: Covariance ======	QCOM ====================================	OLS R ====================================	egression Re Regression Regr	sults ====================================	=====:	0.018 0.003 1.184 0.318 -897.82 1806. 1824.
[1] Standard Model for C  =======  Dep. Variab Model: Method: Date: Time: No. Observ Df Residuals Df Model: Covariance ======	QCOM ====================================	OLS R ====================================	egression Re Regression Regres	sults ========  red: R-squared: istic: -statistic): ikelihood:	======	0.018 0.003 1.184 0.318 -897.82 1806. 1824.
[1] Standard Model for C  ======= Dep. Variab Model: Method: Date: Time: No. Observ Df Residuals Df Model: Covariance ====================================	QCOM  ===================================	OLS R ====================================	gegression Re  y R-squa OLS Adj. ares F-stat 24 Prob (F 251 Log-L 266 AIC: 4 ust ===================================	sults ====================================	======================================	0.018 0.003 1.184 0.318 -897.82 1806. 1824.
[1] Standard Model for C  ======== Dep. Variab Model: Method: Date: Time: No. Observ Df Residuals Df Model: Covariance ====================================	QCOM ====================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 266.911	sults ====================================	======================================	0.018 0.003 1.184 0.318 -897.82 1806. 1824.
[1] Standard Model for C  ======= Dep. Variab Model: Method: Date: Time: No. Observ Df Residual: Df Model: Covariance ======= const x1	QCOM  ===================================	OLS R ====================================	gegression Re  y R-squa OLS Adj. ares F-stat 24 Prob (F 251 Log-L 266 AIC: 4 ust =======  t 266.911 0.949	sults ====================================	======================================	0.018 0.003 1.184 0.318 -897.82 1806. 1824.

Omnibus: Prob(Omnik Skew: Kurtosis:	ous):	3 0.	.025 Prob( 37 Cond. N	e-Bera (JB): JB): No.	=======	0.119 2.407 0.300 2.60
Notes:	d Errors assume	that the co	Regression Re	sults	ors is correctl	
Dep. Variab Model: Method: Date: Time: No. Observe Df Residuals Df Model: Covariance	Sat ations: s:	Least Squa , 09 Nov 20 03:37 2	y R-squa OLS Adj. ares F-stat 24 Prob (F 251 Log-L 266 AIC: 61 BIC:	red: R-squared: istic: -statistic):		0.018 0.002 1.163 0.327 -1383.3 2777. 2794.
======	coef	== std err	t	P> t	[0.025	0.975]
const x1 x2 x3 x4	754.4051 4.1167 -4.6778 -2.3387 2.5101	2.716 3.371 3.264 3.061 3.942	277.792 1.221 -1.433 -0.764 0.637	0.000 0.223 0.153 0.446 0.525	749.058 -2.520 -11.104 -8.367 -5.252	759.753 10.754 1.749 3.689 10.272
Omnibus:	======================================	== 20	).064 Durb	====== in-Watson: e-Bera (JB):	======	0.123 45.587

Skew:

Kurtosis:

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for RF

4.913 Cond. No.

-0.336

Prob(JB):

1.26e-10

========	=======	:====::	=======	======	=======
Dep. Variable: Model: Method: Date: Time: No. Observations: Df Residuals: Df Model: Covariance Type:	Least Sq Sat, 09 Nov 2 03:: nonro	OLS uares F- 2024 Pro 37:51 Lo 266 AI 261 BIO 4		l: :=======	0.004 -0.012 0.2314 0.921 1122.6 -2235. -2217.
=======================================	===== coef std err		t P> t	[0.025	0.975]
const 0.05 x1 -3.4996 x2 -0.0 x3 3.2236 x4 -0.0 ===================================	e-05 0.000 001 0.000 e-05 0.000 0003 0.000 =================================	-0.47 0.13 -0.88 	28 0.898 78 0.633 30 0.897 33 0.378 =======		0.017 0.001 0.000 0.001 0.000 ===============
Skew: Kurtosis:	-	-0.596 F	arque-Bera (JB) Prob(JB): nd. No.		0.000254 2.60
======================================	=======================================	=====	======	======	=======
[1] Standard Errors a Model for RTX				rrors is correct	ly specified.
========	OLS =======	Regressio	n Kesults =======	======	=======
======== Dep. Variable:	=====	v R-:	squared:		0.022
Model: Method: Date: Time: No. Observations: Df Residuals: Df Model:		OLS uares F 2024 Pro	Adj. R-squared -statistic: ob (F-statistic): og-Likelihood: C:	l:	0.022 0.007 1.492 0.205 -883.86 1778. 1796.

Covariance -		nonrob				=======
	======	==	t			
					-	0.575]
const	92.3759	0.415	222.361	0.000	91.558	93.194
x1	0.8082	0.516	1.567	0.118	-0.207	1.824
x2	0.3675	0.499	0.736	0.462	-0.616	1.351
<b>x</b> 3	-0.4757	0.468	-1.016	0.311	-1.398	0.446
x4			0.622			1.563
	:=======		======	======	======	=======
Omnibus:		28	3.419 Durb	in-Watson:		0.064
Prob(Omnib	ous):	0.	000 Jarque	e-Bera (JB):		35.433
Skew:		-0	.889 Prob(	JB):		2.02e-08
Kurtosis:		2.83	13 Cond. N	No.		2.60
	Errors assume	e that the co	variance mati	rix of the erro	ors is correctly	y specified.
Model for SI	BUX	OLS R	Regression Re	sults		
[1] Standard Model for SI ======	BUX	OLS R	Regression Re	sults		y specified.
[1] Standard Model for SI ======	BUX 	OLS R	Regression Re	sults ======		
[1] Standard Model for Sl =======	BUX 	OLS R	Regression Re	sults ======: red:		=======
[1] Standard Model for Sl ======= ====== Dep. Variabl	BUX ======= ============================	OLS R ====== ==	Regression Re ====== y R-squa	sults ======: red: R-squared:		0.034
[1] Standard Model for Sl ======= ===== Dep. Variabl Model:	BUX :======= :===========================	OLS R ====== == Least Squa	Regression Re ======= y R-squa OLS Adj.	sults ======: red: R-squared: istic:	======	0.034 0.019
[1] Standard Model for SI  =======  Dep. Variabl Model: Method:	BUX :======= :===========================	OLS R ====== == Least Squa	Regression Researces y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======: red: R-squared: istic:	======	0.034 0.019 2.280
[1] Standard Model for Sl  ======= Dep. Variabl Model: Method: Date:	BUX :======= :===========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Researces y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	======	0.034 0.019 2.280 0.0612
[1] Standard Model for SI  =======  Dep. Variabl Model:  Method:  Date:  Time:	BUX  ===================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Regress	sults ====================================	======	0.034 0.019 2.280 0.0612 -889.65
[1] Standard Model for Sl  ====== Dep. Variabl Model: Method: Date: Time: No. Observa	BUX  ===================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Re	sults ====================================	======	0.034 0.019 2.280 0.0612 -889.65 1789.
[1] Standard Model for Sl  ======= Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model:	BUX  ===================================	OLS R ======= == Least Squa t, 09 Nov 20 03:37 2	Regression Reserved Regression Reserved Regres Postate Regres Prob (For 266 AIC:  4	sults ====================================	======	0.034 0.019 2.280 0.0612 -889.65 1789.
[1] Standard Model for Slandard Model for Slandard Model: Method: Date: Time: No. Observator Df Residuals Df Model: Covariance	BUX :====================================	OLS R ====================================	Regression Reserved Regression Reserved Regres Postate Regres Prob (For 266 AIC:  4	sults ====================================	======	0.034 0.019 2.280 0.0612 -889.65 1789.
[1] Standard Model for SI  =======  Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance	BUX :======= !e: Sar ations: :: Type: :========	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 251 Log-L 266 AIC: 4 ust	sults ====================================	=======================================	0.034 0.019 2.280 0.0612 -889.65 1789. 1807.
[1] Standard Model for SI  =======  Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance	BUX  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======	sults ====================================	=======================================	0.034 0.019 2.280 0.0612 -889.65 1789. 1807.
[1] Standard Model for SI  =======  Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance	BUX  ===================================	OLS R ========  Least Squa t, 09 Nov 20	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======	sults =======: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.034 0.019 2.280 0.0612 -889.65 1789. 1807.
[1] Standard Model for Sl   =======  Dep. Variabl Model:  Method:  Date:  Time:  No. Observa  Df Residuals  Df Model:  Covariance  ====================================	BUX  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 231.224	sults =======: R-squared: istic: -statistic): ikelihood: ===================================	[0.025 97.338	0.034 0.019 2.280 0.0612 -889.65 1789. 1807.
[1] Standard Model for Slandard Model for Slandard Model: Method: Date: Time: No. Observation Df Residuals Df Model: Covariance Servation Covariance Servati	BUX  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 231.224	sults ====================================	======================================	0.034 0.019 2.280 0.0612 -889.65 1789. 1807. ====================================
[1] Standard Model for Sl   ======= Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance   =======	BUX  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 2:51 Log-L 2:66 AIC: 61 BIC: 4 ust =======  t 231.224 0.462	sults ====================================	======================================	0.034 0.019 2.280 0.0612 -889.65 1789. 1807. ====================================

Omnibus: Prob(Omnil Skew: Kurtosis:	======================================	18. 0.0	)00 Jarque 695 Prob(	•	======	0.085 21.435 2.22e-05 2.60
======	=======	==				
Notes: [1] Standard Model for S	d Errors assume SCHW		rariance mat egression Re		ors is correctl	ly specified.
======	=======	======	======	======	======	=======
Dep. Variab Model: Method: Date: Time: No. Observ Df Residual: Df Model: Covariance	Sat rations: s:	Least Squa , 09 Nov 202 03:37:	res F-stat 24 Prob (F 51 Log-L 66 AIC: 51 BIC:	R-squared: istic:	======	0.019 0.004 1.295 0.272 -1016.9 2044. 2062.
======:	coef	== std err	t	P> t	[0.025	0.975]
const x1 x2 x3 x4	66.0536 -0.4111 0.5578 1.4602 -1.0626	0.685 0.850 0.823 0.772 0.995	96.405 -0.483 0.677 1.891 -1.068	0.000 0.629 0.499 0.060 0.286	64.704 -2.086 -1.064 -0.061 -3.021	67.403 1.263 2.179 2.981 0.896
Omnibus:	=======	== 67242	.135 Durb	====== oin-Watson: e-Bera (JB):	======	0.050 23.444

Notes:

Skew:

Kurtosis:

-0.052 Prob(JB):

1.549 Cond. No.

\_\_\_\_\_\_

8.11e-06

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for SLB

=======	:=====:	======	====	====	======	======	=======
Dep. Variable: Model: Method: Date: Time: No. Observatio Df Residuals: Df Model: Covariance Typ	ns:		OLS ares 24 7:51 266 61 4	F-stat Prob (F	R-squared:		0.009 -0.007 0.5647 0.688 -868.92 1748. 1766.
=======	coef	== std err		t	P> t	[0.025	0.975]
Omnibus: Prob(Omnibus) Skew: Kurtosis: ===================================	======	11 0. -0 2.74 =======	.474 003 .508 43	Jarque Prob( Cond. N	vo. =======	49.564 -0.735 -1.339 -0.491 -1.735 =======	51.111 1.184 0.520 1.253 0.510 ====================================
[1] Standard Er Model for SPGI						ors is correct	ly specified.
=======================================	======	======	kegres ====	ssion Re	suits ======	======	=======
Dep. Variable: Model: Method: Date: Time: No. Observatio Df Residuals: Df Model:		2	OLS ares 24 7:51 266	F-stat Prob (F	R-squared: istic:		0.013 -0.002 0.8783 0.477 -1279.8 2570. 2588.

	e Type: =======	nonrob				
	=======	==	t			
					_	_
const	356.4393	1.841	193.634	0.000	352.815	360.064
x1	0.3016	2.285	0.132	0.895	-4.197	4.800
x2	-0.0098	2.212	-0.004	0.996	-4.366	4.346
<b>x</b> 3	-0.5643	2.075	-0.272	0.786	-4.650	3.522
x4			-1.115			2.283
	:======= :=======		:======	======	======	=======
Omnibus:			446 Durb	in-Watson:		0.037
Prob(Omn	ibus):	0.	485 Jarque	e-Bera (JB):		1.315
Skew:		-0	.020 Prob(	JB):		0.518
Kurtosis:		2.6	58 Cond. N	No.		2.60
Notes:						
Notes: [1] Standa Model for	rd Errors assume SPY		variance mati		ors is correctl	y specified.
[1] Standa Model for	SPY	OLS R	Regression Re	sults		
[1] Standa Model for =======	SPY 	OLS R	Regression Re	sults ======		======
[1] Standa Model for	SPY 	OLS R	Regression Re ====== y R-squa	sults ======= red:		
[1] Standa Model for ====== Dep. Varia	SPY ======== ===========================	OLS R ====== ==	Regression Re ====== y R-squa OLS Adj.	sults ======= red: R-squared:		0.008
[1] Standa Model for ====== ===== Dep. Varia Model:	SPY ======== ===========================	OLS R ====== == Least Squa	Regression Re ======= y R-squa OLS Adj. ares F-stat	sults ======= red: R-squared: istic:	======	0.008 -0.007
[1] Standa Model for  ======  Dep. Varia Model:  Method:	SPY ======== ===========================	OLS R ====== == Least Squa	Regression Researce y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	======	0.008 -0.007 0.5310
[1] Standa Model for  ======  Dep. Varia Model: Method: Date:	SPY  ========  =========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Researce y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======= red: R-squared: istic:	======	0.008 -0.007 0.5310 0.713
[1] Standa Model for  ======  Dep. Varia Model:  Method:  Date:  Time:	SPY  ======== ==========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Re Regression Re Regression Re Regression Re Regression Re Regression Regres Regression Regres Regression Regres Regression Regres Regression Regres Regression Regres Regression Regression Regres Regression Re	sults ====================================	======	0.008 -0.007 0.5310 0.713 -1254.5
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser	SPY  ========  sble:  Savations: als:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Reserved R	sults ====================================	======	0.008 -0.007 0.5310 0.713 -1254.5 2519.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua	SPY  ========  =========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Reserved Regression Reserved Regression Reserved Regression Reserved Regression Reserved Regression Reserved Regression R	sults ====================================	======	0.008 -0.007 0.5310 0.713 -1254.5 2519.
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	SPY  ========  =========================	OLS R ====================================	Regression Reserved Regression Reserved Regression Reserved Regression Reserved Regression Reserved Regression Reserved Regression R	sults ====================================	======	0.008 -0.007 0.5310 0.713 -1254.5 2519.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	SPY  ===================================	OLS R ====================================	Regression Reserved Regression Reg	sults ======= red: R-squared: istic: -statistic): ikelihood:	======	0.008 -0.007 0.5310 0.713 -1254.5 2519. 2537.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	SPY  ===================================	OLS R ====================================	Regression Re  y R-squa OLS Adj. ares F-stat 24 Prob (F 7:51 Log-L 266 AIC: 4 ust =======	sults ======= red: R-squared: istic: -statistic): ikelihood:	=======================================	0.008 -0.007 0.5310 0.713 -1254.5 2519. 2537.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	SPY ====================================	OLS R ====================================	Regression Re  y R-squa OLS Adj. ares F-stat 24 Prob (F 7:51 Log-L 266 AIC: 4 ust =======	sults =======  red: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.008 -0.007 0.5310 0.713 -1254.5 2519. 2537.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance =======	SPY  ===================================	OLS R ====================================	Regression Re Regression Regre	sults ====================================	======================================	0.008 -0.007 0.5310 0.713 -1254.5 2519. 2537.
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance =======  const	SPY  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 242.375	sults ====================================	======================================	0.008 -0.007 0.5310 0.713 -1254.5 2519. 2537. ====================================
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== const x1	SPY  ===================================	OLS R ====================================	gegression Reserved Regression Regress	sults ====================================	======================================	0.008 -0.007 0.5310 0.713 -1254.5 2519. 2537. ====================================

Omnibus: Prob(Omnibus) Skew:	======= us):	41 0.0		oin-Watson: e-Bera (JB): (JB):		0.015 11.901 0.00261
Kurtosis:		2.04	42 Cond. 1	Vo.		2.60
======	=======	======	======	======	======	=======
======	=======	==				
Notes: [1] Standard Model for SY	Errors assume	that the cov	variance mat	rix of the erro	ors is correct	ly specified.
Model 101 31	K	OLS R	egression Re	eults		
=======	=======	010 K	:======	======	======	=======
=======	======:	==				
Dep. Variable	e:			R-squared:		0.011 -0.004
Method:		Least Squa				0.7402
Date:	Sat		24 Prob (F			0.565
Time:	. •	03:37	_	ikelihood:		-1285.4
No. Observa			166 AIC:			2581.
Df Residuals: Df Model:		۷۱	61 BIC:			2599.
Covariance T	- - -	nonrob	4			
	ур <del>с</del> . 		usı 			
=======	=======	=======================================				
	coef	std err	t 	P> t	[0.025	0.975]
const	261.4456	1.879	139.111	0.000	257.745	265.146
x1	1.0204	2.333	0.437	0.662	-3.573	5.614
x2	-0.3887	2.259	-0.172	0.863	-4.836	4.059
<b>x</b> 3	-2.9464	2.119	-1.391	0.165	-7.118	1.225
x4	0.2220	2.728	0.081	0.935	-5.150	5.594
======	=======	======	======	======	======	=======
======	=======	==				
Omnibus:		63	.688 Durb	in-Watson:		0.030
Prob(Omnib	us):	0.0	000 Jarqu	e-Bera (JB):		23.994

Notes:

Skew:

Kurtosis:

-0.532 Prob(JB):

1.984 Cond. No.

\_\_\_\_\_\_

6.16e-06

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for T

========	======	======	====	====	======	======	=======
Dep. Variable: Model: Method: Date: Time: No. Observation Df Residuals: Df Model: Covariance Type	Sat ns:	Least Squa , 09 Nov 20 03:37 2	OLS ares 224 F 7:51 266 A 61 E	F-stati Prob (F	R-squared:	======	0.014 -0.001 0.9545 0.433 -518.76 1048. 1065.
=======	coef	== std err		t	P> t	[0.025	0.975]
x1 x2 x3 x4 ========= Omnibus: Prob(Omnibus): Skew: Kurtosis: ========	16.6633 0.0312 -0.0047 -0.1181 -0.1047 ====================================	493 0. -0 1.6	-0. -0. -0. ====== 3.401 000	.239 .037 .995 .685 ====:		16.456 -0.226 -0.254 -0.352 -0.406 =======	16.871 0.289 0.244 0.116 0.196 ====================================
Notes: [1] Standard Err Model for TJX	ors assume			ce matr		ors is correct	ly specified.
=======	======	OL3 P	====	====:	suits ======:	======	=======
=======	======	==					
Dep. Variable: Model: Method: Date: Time: No. Observation Df Residuals: Df Model:		2	OLS ares 124 F7:51	F-stati Prob (F	R-squared: stic:		0.005 -0.010 0.3340 0.855 -918.98 1848. 1866.

Covariance		nonrob	ust			
======	========		:======	======	======	=======
	coef		t		[0.025	0.975]
const	77.8056	0.474			76.872	78.739
x1	0.1948	0.588	0.331	0.741	-0.964	1.353
x2	-0.3256	0.570	-0.572	0.568	-1.447	0.796
<b>x</b> 3	-0.0585	0.534	-0.109	0.913	-1.111	0.994
x4	-0.4858 ======				-1.841 	
======	=======	==				
Omnibus:			i.990 Durb			0.018
Prob(Omnil	bus):		-	e-Bera (JB):		6.056
Skew:			.369 Prob(	•		0.0484
Kurtosis:		2.95	50 Cond. N	No.		2.60
Nate:						
Notes: [1] Standard Model for T	d Errors assume 「MO		variance mat degression Re		ors is correctl	y specified.
[1] Standard Model for T		OLS R	egression Re	sults		
[1] Standard Model for T	ГМО ======= ========	OLS R	egression Re	sults ======		
[1] Standard Model for T ====================================	ГМО ======= ========	OLS R	egression Re ====== y R-squa	sults ======		=======
[1] Standard Model for T  =======  Dep. Variab	TMO ======= ======== ole:	OLS R ====== ==	egression Re ====== y R-squa	sults ======: red: R-squared:		0.030
[1] Standard Model for T  ======: Dep. Variab Model:	ΓΜΟ ======= ======= ble:	OLS R ====== == Least Squa	egression Re ====== y R-squa OLS Adj.	sults ======: red: R-squared: istic:	======	0.030 0.016
[1] Standard Model for T  ======:  Dep. Variab Model: Method:	ΓΜΟ ======= ======= ble:	OLS R ====== == Least Squa	egression Researchers y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======: red: R-squared: istic:	======	0.030 0.016 2.044
[1] Standard Model for T  ======: Dep. Variab Model: Method: Date:	FMO ======== ========= ole: Sa	OLS R ====== == Least Squa t, 09 Nov 20. 03:37	egression Researchers y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	======	0.030 0.016 2.044 0.0886
[1] Standard Model for T  ======: Dep. Variab Model: Method: Date: Time:	FMO ====================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Re	sults ====================================	======	0.030 0.016 2.044 0.0886 -1223.5
[1] Standard Model for T  ======: Dep. Variab Model: Method: Date: Time: No. Observ	FMO ====================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Re	sults ====================================	======	0.030 0.016 2.044 0.0886 -1223.5 2457.
[1] Standard Model for T  ======: Dep. Variab Model: Method: Date: Time: No. Observ Df Residual	TMO  ========  e========  ble:  Savations: s:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	y R-squa OLS Adj. ares F-stat 24 Prob (F 51 Log-L 66 AIC: 4	sults ====================================	======	0.030 0.016 2.044 0.0886 -1223.5 2457.
[1] Standard Model for T  ======: Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance	TMO  ========  e========  ble:  Savations: s:	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 251 Log-L 266 AIC: 4 ust	sults ====================================	======	0.030 0.016 2.044 0.0886 -1223.5 2457. 2475.
[1] Standard Model for T  ======: Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance ======:	TMO  =======  ========  ble:  Sarrations: s: Type:	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 251 Log-L 266 AIC: 4 ust	sults ====================================	======	0.030 0.016 2.044 0.0886 -1223.5 2457. 2475.
[1] Standard Model for T  ======: Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance ======:	TMO  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 251 Log-L 266 AIC: 4 ust	sults ====================================	======	0.030 0.016 2.044 0.0886 -1223.5 2457. 2475.
[1] Standard Model for T  ======: Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance ======:	TMO  ===================================	OLS R ====================================	egression Re Regression Regres Regression Regres Regression Regres Regression Regression Regres Regression R	sults ========  red: R-squared: istic: -statistic): ikelihood:	======	0.030 0.016 2.044 0.0886 -1223.5 2457. 2475.
[1] Standard Model for T  ======: Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance ======:	rations: s: Type: ======== coef	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 51 Log-L 66 AIC: 4 ust ===================================	sults ====================================	======================================	0.030 0.016 2.044 0.0886 -1223.5 2457. 2475.
[1] Standard Model for The Model for The Standard Model:  Method: Date: Time: No. Observ Df Residual Df Model: Covariance ======: const	TMO  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 4 ust =======  t 363.256	sults =======:  R-squared: istic: -statistic): ikelihood:  ========:  P> t  0.000 0.962	======================================	0.030 0.016 2.044 0.0886 -1223.5 2457. 2475.
[1] Standard Model for T  ======: Dep. Variab Model: Method: Date: Time: No. Observ Df Residual Df Model: Covariance =====: const x1	TMO  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 51 Log-L 66 AIC: 61 BIC: 4 ust =======  t 363.256 0.048	sults ====================================	======================================	0.030 0.016 2.044 0.0886 -1223.5 2457. 2475. ====================================

Omnibus: Prob(Omn Skew: Kurtosis:	ibus):	11. 0.0	003 Jarqu 001 Prob(	•	:=======	0.143 5.328 0.0697 2.60
======	=======	==				
Notes: [1] Standa Model for	rd Errors assume TSLA		ariance mat egression Re		ors is correctl	y specified.
======	:======= :========	======:	======	======	:=====:	=======
Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	able: Sa vations: als:	Least Squai t, 09 Nov 202 03:37:	res F-stat 24 Prob (F 51 Log-L 66 AIC: 51 BIC:	R-squared: istic:	:======	0.009 -0.006 0.5883 0.671 -1405.9 2822. 2840.
======	=======	==				
	coef	std err	t	P> t	[0.025	0.975]
const x1 x2 x3 x4	211.1287 0.4280 -0.5515 3.9574 1.0537	2.956 3.670 3.553 3.333 4.292	71.413 0.117 -0.155 1.187 0.246	0.000 0.907 0.877 0.236 0.806	205.307 -6.798 -7.548 -2.605 -7.397	216.950 7.654 6.444 10.520 9.504
====== ====== Omnibus: Prob(Omn	=======	== 13.	960 Durb	====== oin-Watson: e-Bera (JB):	======	0.054 5.927

Notes:

Skew:

Kurtosis:

-0.010 Prob(JB):

2.269 Cond. No.

0.0516

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for TXN

=======	======	======	====	=====	=======	=======	=======
=======	======	==					
Dep. Variable:			У	R-squa	red:		0.058
Model:			OLS	S Adj.	R-squared:		0.044
Method:		Least Squa	ares	F-stat	istic:		4.024
Date:	Sat	t, 09 Nov 20	)24	Prob (F	-statistic):	0.	00348
Time:		03:37	7:51	Log-L	ikelihood:		-921.95
No. Observati	ons:		266	AIC:			1854.
Df Residuals:		2	261	BIC:			1872.
Df Model:			4				
Covariance Ty	rpe:	nonrob	ust				
=======	======	======	====	=====	======	======	=======
=======	======	==					
	coef	std err		t	P> t	[0.025	0.975]
const	168.4784	0.479	35	1.437	0.000	167.534	169.422
x1	1.1966	0.595		2.011	0.045	0.025	2.368
x2	-0.1036	0.576	-	0.180	0.857	-1.238	1.031
<b>x</b> 3	-0.9549	0.540	_	1.767	0.078	-2.019	0.109
x4	-0.2946	0.696	_	0.423	0.672	-1.665	1.076
=======	======	======	====	:====	======	======	=======
=======	======						
Omnibus:			4.901		in-Watson:		0.113
Prob(Omnibus	s):		.001	-	e-Bera (JB):		15.892
Skew:			).590	Prob(			0.000354
Kurtosis:		3.2	07	Cond. N	No.		2.60
=======	======	======		=====	======	======	=======
=======	======	==					
Natar							
Notes:	rroro coouro	that tha aa	vorio	nac mat	riv of the orre	ora ia aarraath	, appointed
[1] Standard E Model for UN		that the co	IValla	nce man	nx or the end	ors is correcti	y specified.
Model for ON	П		Dogro	ssion Re	culto		
====	====	۰ داد	.egre ==		=======	====	=====
=======	======	 ==					
Dep. Variable:			٧	R-squa	red·		0.018
Model:			y OLS	-	R-squared:		0.018
Method:		Least Squa		F-stat	· ·		1.197
Date:	Sat	t, 09 Nov 20			-statistic):		0.313
Time:	Sal	ı, ug mov 20 03:37		-	ikelihood:		-1190.7
No. Observati	one.		7.51 266	AIC:	ikelii luuu.		2391.
Df Residuals:	U113.		200 261	BIC:			2391. 2409.
Dr Residuais: Df Model:		Ζ	4	DIC.			Z <del>4</del> U9.
ועטטפו:			4				

	<b>7</b> 1	nonrob				
	=======================================	==				
	coef		t		_	0.975]
const	495.1137		375.973		492.521	497.707
x1	1.7257	1.634	1.056	0.292	-1.493	4.944
x2	0.1137	1.583	0.072	0.943	-3.003	3.230
<b>x</b> 3	2.9211	1.484	1.968	0.050	-0.002	5.844
x4			0.080			3.917
	:====== :=======		-=====	======	======	=======
Omnibus:		11	572 Durb	in-Watson:		0.136
Prob(Omn	ibus):	0.	003 Jarque	e-Bera (JB):		9.172
Skew:		0	.359 Prob(	JB):		0.0102
Kurtosis:		2.44	42 Cond. N	No.		2.60
Notes: [1] Standaı Model for	rd Errors assume UNP		variance mati		ors is correctl	y specified.
[1] Standar Model for	UNP 	OLS R	Regression Re	sults		
[1] Standar Model for	UNP 	OLS R	Regression Re	sults ======		
[1] Standaı Model for ====== Dep. Varia	UNP 	OLS R	Regression Re	sults ======= red:		=======
[1] Standar Model for ====== ===== Dep. Varia Model:	UNP ======== ===========================	OLS R ====== ==	Regression Re ====== y R-squa	sults ======= red: R-squared:		0.006
[1] Standar Model for ====== ===== Dep. Varia Model: Method:	UNP ======== ===========================	OLS R ====== == Least Squa	Regression Re ======= y R-squa OLS Adj. ares F-stat	sults ======= red: R-squared: istic:	=====:	0.006 -0.009
[1] Standar Model for ====== Dep. Varia Model: Method: Date:	UNP ======== ===========================	OLS R ====== == Least Squa	Regression Researces y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ====================================	=====:	0.006 -0.009 0.4141
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time:	UNP ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	Regression Researces y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======= red: R-squared: istic:	=====:	0.006 -0.009 0.4141 0.798
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser	UNP	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Regress	sults ====================================	=====:	0.006 -0.009 0.4141 0.798 -1020.4
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua	UNP  ble:  Savations:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Re	sults ====================================	=====:	0.006 -0.009 0.4141 0.798 -1020.4 2051.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model:	UNP ====================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Reserved Regression Reserved Regression Reserved Regres Reserved Regres Reserved Regres Reserved Regres Reserved Regres Reserved Regres R	sults ====================================	=====:	0.006 -0.009 0.4141 0.798 -1020.4 2051.
[1] Standar Model for ======= Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	UNP	OLS R ====================================	egression Reserved Reserved Regression Reserved Regression Reserved Regres Reserved Regres Reserved Regres Reserved Regres Reserved Regres Reserved Regres R	sults ====================================	=====:	0.006 -0.009 0.4141 0.798 -1020.4 2051.
[1] Standar Model for ======= Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	UNP ====================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 251 Log-L 266 AIC: 4 ust	sults ======= red: R-squared: istic: -statistic): ikelihood:	======	0.006 -0.009 0.4141 0.798 -1020.4 2051. 2069.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======	UNP	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======	sults ======= red: R-squared: istic: -statistic): ikelihood:	=======================================	0.006 -0.009 0.4141 0.798 -1020.4 2051. 2069.
[1] Standar Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ======	UNP  Sarvations:  Type:  coef	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======	sults =======  red: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.006 -0.009 0.4141 0.798 -1020.4 2051. 2069.
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== =============================	UNP	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 251 Log-L 266 AIC: 4 ust ===================================	sults ====================================	======================================	0.006 -0.009 0.4141 0.798 -1020.4 2051. 2069.
[1] Standar Model for ======= Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	UNP	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 293.739	sults ====================================	======================================	0.006 -0.009 0.4141 0.798 -1020.4 2051. 2069. ====================================
[1] Standar Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== const x1	UNP	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 2:51 Log-L 2:66 AIC: 61 BIC: 4 ust =======  t 293.739 -0.217	sults ====================================	======================================	0.006 -0.009 0.4141 0.798 -1020.4 2051. 2069. ====================================

Omnibus:	,	16		oin-Watson:		0.089		
Prob(Omnib Skew:	us):		000 Jarqu .652 Prob(	e-Bera (JB):		19.045 7.32e -05		
Kurtosis:		2.8 <sup>-</sup>		,		7.32e-05 2.60		
=======	=======	ے =======	71 CONG. 1	NO. =======	=======	Z.00 =======		
======	=======	==						
Notes:								
[1] Standard Model for U	Errors assume	that the co	variance mat	rix of the erro	ors is correct	ly specified.		
WIGGET TOT O		OLS R	egression Re	sults				
=======	=======	=======================================	:======	======		======		
Dep. Variabl	e:		y R-squa	red:		0.022		
Model:			OLS Adj.	R-squared:		0.007		
Method:		Least Squa				1.450 0.218		
Date:	Sat		Nov 2024 Prob (F-statistic):					
Time:			03:37:51 Log-Likelihood:					
No. Observa			266 AIC:			1957.		
Df Residuals	:	2	61 BIC:			1975.		
Df Model:	-		4					
Covariance 7	Type:	nonrob	ust					
=======	=======	====== ==	======	======	======	======		
	coef	std err	t	P> t	[0.025	0.975]		
const	173.9569	0.582	298.932	0.000	172.811	175.103		
x1	0.8523	0.722	1.180	0.239	-0.570	2.275		
x2	-0.0585	0.699	-0.084	0.933	-1.436	1.319		
x3	-0.9441	0.656	-1.439	0.151	-2.236	0.348		
x4	0.0790	0.845	0.093	0.926	-1.584	1.742		
======	=======	=====================================	:======	_======	=====	======		
Omnibus:		16	16.012 Durbin-Watson:					
Prob(Omnib	us):	0.	000 Jarqu	e-Bera (JB):		7.320		

#### Notes:

Skew:

Kurtosis:

-0.165 Prob(JB):

2.257 Cond. No.

0.0257

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for  $\ensuremath{\mathsf{V}}$ 

=======================================							
=======	======	==					
Dep. Variable:			0.009				
Model:			OLS	S Adj.	R-squared:		-0.006
Method:	, , ,						
Date:	Sat	., 09 Nov 20		Prob (F	-statistic):		0.658
Time:		03:37	7:51	Log-L	ikelihood:		-1143.4
No. Observation	ons:	2	266	AIC:			2297.
Df Residuals:		2		2315.			
Df Model:			4				
Covariance Ty	pe:	nonrob	ust				
=======	======	======	===	=====	======	======	=======
=======	======	==					
	coef	std err		t	P> t	[0.025	0.975]
const	219.8758	1.102	19	9.494	0.000	217.706	222.046
x1	0.5724	1.368		0.418	0.676	-2.121	3.266
x2	-0.5756	1.325	-	0.435	0.664	-3.184	2.033
<b>x</b> 3	-1.1806	1.242	-	0.950	0.343	-3.627	1.266
x4	-0.5661	1.600	-	0.354	0.724	-3.716	2.584
=======	======	======	===	=====	======	======	=======
=======	======	==					
Omnibus:			7.521		in-Watson:		0.029
Prob(Omnibus	s):		.000	-	e-Bera (JB):		19.054
Skew:			.631	Prob(		7.28e-05	
Kurtosis:		2.6	45	Cond. N	۱o.		2.60
=======	======	======	===	=====	======	======	=======
=======	======	==					
Nichola							
Notes:		41				:	l :£' l
[1] Standard E		that the co	varia	nce mati	ix oi the erro	ors is correct	ıy specified.
Model for VRT	X	$O$ IC $\Gamma$	) o aro	onion Do	oudto.		
		OLS F	egre 	ssion Re	อนแร 		
===	=======	===			=		
Dep. Variable:			V	R-squa	rad:		0.006
Model:			y OLS	•			-0.009
Method:		Loast Saur		F-stat	R-squared:		-0.009 0.3832
Date:	C ^+	Least Squa 3. 09 Nov 20					0.821
Time:	Sdl	., 09 NOV 20 03:37		-	-statistic): ikelihood:		-1222.9
No. Observation	anc:			AIC:	ikellilooa.		
	JI 15.		266 61	BIC:			2456. 2474.
Df Residuals:		2	61	DIC.			Z414.
Df Model:			4				

Covariance Type:		nonrob	ust			
=======	:=======	=======	======	======	======	=======
	coef		t			0.975]
const	319.4661					322.392
x1	2.1345	1.845	1.157	0.248	-1.498	5.767
x2	-0.3814	1.786	-0.214	0.831	-3.898	3.135
x3	-0.2008	1.675	-0.120	0.905	-3.500	3.098
x4 ======			0.287			4.867 ======
======	======	==				
Omnibus:			3.219 Durb			0.038
Prob(Omnib	ous):		•	e-Bera (JB):		22.957
Skew:			.074 Prob(.	•		1.04e -05
Kurtosis:	. <b></b> =	1.56				2.60 ======
Notes: [1] Standard Model for V	l Errors assume Z		variance mati degression Re		ors is correctl	y specified.
[1] Standard Model for V	Z	OLS R	egression Re	sults		y specified. =======
[1] Standard Model for V	Z :======= :=======	OLS R	egression Re	sults ======		
[1] Standard Model for Vi	Z :======= :=======	OLS R	egression Re ====== y R-squa	sults ======		======
[1] Standard Model for Vi ======= Dep. Variabl	Z ======= ============================	OLS R ====== ==	egression Re ====== y R-squa	sults ======: red: R-squared:		0.018
[1] Standard Model for Vi ======= Dep. Variabl Model:	Z :====== :======= le:	OLS R ====== == Least Squa	egression Re ====== y R-squa OLS Adj.	sults ======: red: R-squared: istic:	=====:	0.018 0.003
[1] Standard Model for Vi ======= Dep. Variabl Model: Method:	Z :====== :======= le:	OLS R ====== == Least Squa	egression Re ====== y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======: red: R-squared: istic:	=====:	0.018 0.003 1.194
[1] Standard Model for Vi	Z :======= :======= le: Sa	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re ====== y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======: red: R-squared: istic: -statistic):	=====:	0.018 0.003 1.194 0.314
[1] Standard Model for Vi  ======= Dep. Variabl Model: Method: Date: Time:	Z ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Re Y R-squa OLS Adj. Ares F-stat 24 Prob (F	sults ======: red: R-squared: istic: -statistic):	=====:	0.018 0.003 1.194 0.314 -555.44
[1] Standard Model for Vi  ======= Dep. Variabl Model: Method: Date: Time: No. Observa	Z ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Regress	sults ======: red: R-squared: istic: -statistic):	=====:	0.018 0.003 1.194 0.314 -555.44 1121.
[1] Standard Model for Vi  ======= Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals	Z:====================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Regr	sults ======: red: R-squared: istic: -statistic):	=====:	0.018 0.003 1.194 0.314 -555.44 1121.
[1] Standard Model for Vince Standard Model for Vince Standard Model: Method: Date: Time: No. Observator Df Residuals Df Model: Covariance Standard Model: C	Z:====================================	OLS R =======  Least Squa t, 09 Nov 20	egression Re Regression Regressio	sults =======: red: R-squared: istic: -statistic): ikelihood:	======	0.018 0.003 1.194 0.314 -555.44 1121.
[1] Standard Model for Vi  ======= Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance	Z:====================================	OLS R ====================================	egression Re Regression Regressio	sults =======: red: R-squared: istic: -statistic): ikelihood:	======	0.018 0.003 1.194 0.314 -555.44 1121. 1139.
[1] Standard Model for Vi  ======= Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance	Z :=======	OLS R ====================================	egression Re Regression Regressio	sults =======: red: R-squared: istic: -statistic): ikelihood:	======	0.018 0.003 1.194 0.314 -555.44 1121. 1139.
[1] Standard Model for Vi  ======= Dep. Variabl Model: Method: Date: Time: No. Observa Df Residuals Df Model: Covariance	Z:====================================	OLS R ====================================	egression Re Regression Regres	sults =======: red: R-squared: istic: -statistic): ikelihood:	======	0.018 0.003 1.194 0.314 -555.44 1121. 1139.
[1] Standard Model for Vi	Z :=======	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 251 Log-Li 266 AIC: 4 ust ===================================	sults =======: R-squared: istic: -statistic): ikelihood: =======: P> t	[0.025 35.964	0.018 0.003 1.194 0.314 -555.44 1121. 1139.
[1] Standard Model for Vince Standard Model for Vince Standard Model: Method: Date: Time: No. Observation of Residuals Df Model: Covariance Standard Standar	Z :======= :	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust ===================================	sults =======: R-squared: istic: -statistic): ikelihood: ===================================	======================================	0.018 0.003 1.194 0.314 -555.44 1121. 1139.
[1] Standard Model for Visual Model for Visual Model: Dep. Variable Model: Method: Date: Time: No. Observation Df Residuals Df Model: Covariance Telescope T	Z :======= : := : : : : : : : : : : : :	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 251 Log-Li 266 AIC: 61 BIC: 4 ust =======  t 299.525 0.196	sults ====================================	======================================	0.018 0.003 1.194 0.314 -555.44 1121. 1139. ====================================

======= Omnibus:	======	== 17.1 <sup>-</sup>	70 Durk	oin-Watson:		0.090
Prob(Omnibus	5).	0.00		ie-Bera (JB):		7.474
Skew:	5).	0.15	'			0.0238
Kurtosis:		2.239	Cond.	• ,		2.60
2.259 Cond. No.						========
=======	======	==				
Notes:						
[1] Standard E	rrors assume	that the covar	riance mat	trix of the erro	ors is correct	ly specified.
Model for WF	С					
		OLS Reg	ression Re	esults		
=======		======:	======	======	======	=======
=======			-			0.007
Dep. Variable:		У	•			0.027
Model:		Least Square		. R-squared:		0.012
						1.778 0.134
Date: Sat, 09 Nov 2024 Prob (F-statistic): Time: 03:37:51 Log-Likelihood:						-647.54
No. Observati	266	_	ikeliilood.		1305.	
Df Residuals:	0113.	261				1323.
Df Model:		201	4			1020.
Covariance Ty	ne.	nonrobus	•			
=======	======	=======	======	=======	======	=======
=======	======	==				
	coef	std err	t	P> t	[0.025	0.975]
const	42.2041	0.171	246.989	0.000	41.868	42.541
x1	0.1478	0.212	0.697	0.487	-0.270	0.565
x2	-0.0161	0.205	-0.079	0.937	-0.420	0.388
<b>x</b> 3	0.4262	0.193	2.213	0.028	0.047	0.805
x4	-0.3525	0.248	-1.421	0.156	-0.841	0.136
=======	======	======	======	======	======	=======
	======					
Omnibus:		9.90		oin-Watson:		0.067
Prob(Omnibus	S):	0.00		ie-Bera (JB):		5.140
Skew:		-0.10	00 Prob	(1R):		0.0765

## Notes:

Kurtosis:

2.349 Cond. No.

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified. Model for WMT

		OL3 1						
======	:=======	=======	======	======	======	=======		
Dep. Varia	ble:		y R-squ	ared:		0.003		
Model:			-	. R-squared:		-0.013		
Method:		Least Squares F-statistic:						
Date:	Sa	Sat, 09 Nov 2024 Prob (F-statistic):						
Time:		03:3		Likelihood:		-975.24		
No. Obser	vations:		266 AIC:			1960.		
Df Residua		2		1978.				
Df Model:			261 BIC: 4					
Covariance	· Type·	nonrok						
======	:=======	=======	======	=======	======	=======		
=====	:=======	===						
	coef	std err	t	P> t	[0.025	0.975]		
const	146.3091	0.586	249.787	0.000	145.156	147.462		
x1	0.4115	0.727	0.566	0.572	-1.020	1.843		
x2	-0.3407	0.704	-0.484	0.629	-1.727	1.045		
<b>x</b> 3	-0.1845	0.660	-0.279	0.780	-1.485	1.116		
x4	-0.0189	0.850	-0.022	0.982	-1.693	1.655		
======	=======	======	======	======	======	=======		
====== Omnibus:	:======		4.761 Dur	bin-Watson:		0.023		
Prob(Omn	ibus)·		0.000 Jarque-Bera (JB):					
Skew:			0.017 Prob(JB):					
Kurtosis:		2.1				0.0172 2.60		
======	:=======	======	======	=======	======	=======		
======	:======	===						
Notes:	rd Errors assum	o that the co	warianco ma	triv of the orr	ore is correct	ly specified		
Model for		e mat me co	ovariance ma	tilk Of the eff	OIS IS COITECT	iy specified.		
woder for	XOIVI	$\cap$	Regression R	aculte				
			· ·	========				
======	:=======							
Dep. Varia			y R-squ	ared·		0.015		
Model:				. R-squared:		-0.000		
Method:		Least Squ	•	•		0.9972		
Date:	Ç,	et, 09 Nov 20		(F-statistic):		0.9972		
Date. Time:	30			Likelihood:		-889.84		
No. Obser	vations:		7.51 LOG- 266 AIC:	LINGIII IUUU.		-009.04 1790.		
Df Residua			266 AIC. 261 BIC:			1790. 1808.		
	115.	2				100δ.		
Df Model:			4					

Covariance Type:		nonrob	ust 			
======	 	=======	-=====	======	======	=======
	coef		t		[0.025	0.975]
const	105.7611		248.916	0.000		106.598
x1	0.7039	0.527	1.335	0.183	-0.335	1.742
x2	-0.7223	0.511	-1.415	0.158	-1.728	0.283
<b>x</b> 3	0.0916	0.479	0.191	0.849	-0.852	1.035
x4 ======	-0.3256 ======		-0.528 :======		-1.540 ======	
=====	=======	==				
Omnibus:			2.600 Durb			0.069
Prob(Omn	nibus):		-	e-Bera (JB):		60.892
Skew:			.997 Prob(			5.99e-14
Kurtosis:	========	4.23				2.60
Notes: [1] Standa Model for	rd Errors assume ZTS				ors is correctl	y specified.
[1] Standa Model for		OLS R	egression Re	sults		y specified.
[1] Standa Model for =======	ZTS ======== ========	OLS R	egression Re	sults ======		======
[1] Standa Model for ======	ZTS ======== ========	OLS R	egression Re ====== y R-squa	sults ====== red:		
[1] Standa Model for ====== ====== Dep. Varia	ZTS ======== ========	OLS R ====== ==	egression Re ====== y R-squa OLS Adj.	sults ====== red: R-squared:		0.008
[1] Standa Model for  =======  ======  Dep. Varia Model:  Method:	ZTS ======== ========= able:	OLS R ====== == Least Squa	egression Re ======= y R-squa OLS Adj. ares F-stat	sults ======= red: R-squared: istic:		0.008 -0.007
[1] Standa Model for ====== ====== Dep. Varia Model:	ZTS ======== ========= able:	OLS R ====== == Least Squa	egression Researchers y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======= red: R-squared: istic:		0.008 -0.007 0.5550
[1] Standa Model for ======= ====== Dep. Varia Model: Method: Date:	ZTS ======== ===========================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Researchers y R-squa OLS Adj. ares F-stat 24 Prob (F	sults ======= red: R-squared: istic: -statistic):		0.008 -0.007 0.5550 0.696
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time:	ZTS ====================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Re Regression Re Regres Resqua OLS Adj. Res F-stat Response F-stat Log-L	sults ======= red: R-squared: istic: -statistic):		0.008 -0.007 0.5550 0.696 -1083.2
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser	ZTS  ===================================	OLS R ====== == Least Squa t, 09 Nov 20 03:37	egression Reserved Re	sults ======= red: R-squared: istic: -statistic):		0.008 -0.007 0.5550 0.696 -1083.2 2176.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser	ZTS  ========= able: Savations: als:	OLS R ====== == Least Squa t, 09 Nov 20 03:37	y R-squa OLS Adj. ares F-stat 24 Prob (F 51 Log-L 66 AIC: 4	sults ======= red: R-squared: istic: -statistic):		0.008 -0.007 0.5550 0.696 -1083.2 2176.
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covarianca	ZTS  ========= able: Savations: als:	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4	sults ======= red: R-squared: istic: -statistic): ikelihood:	=====	0.008 -0.007 0.5550 0.696 -1083.2 2176. 2194.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	ZTS  ===================================	OLS R ====================================	egression Re Regression	sults =======  red: R-squared: istic: -statistic): ikelihood:	======	0.008 -0.007 0.5550 0.696 -1083.2 2176. 2194.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	ZTS  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4	sults ======= red: R-squared: istic: -statistic): ikelihood:	=====	0.008 -0.007 0.5550 0.696 -1083.2 2176. 2194.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance	ZTS  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F ::51 Log-L ::66 AIC: 4 ust ::=======	sults =======  R-squared: istic: -statistic): ikelihood:  ======  P> t  0.000	======================================	0.008 -0.007 0.5550 0.696 -1083.2 2176. 2194.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance =======	ZTS  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 251 Log-L 266 AIC: 61 BIC: 4 ust =======  t 187.606 -0.079	sults =======  red: R-squared: istic: -statistic): ikelihood: =======  P> t	======================================	0.008 -0.007 0.5550 0.696 -1083.2 2176. 2194. ====================================
[1] Standa Model for  ====== Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance ====== const x1 x2	ZTS  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 266 AIC: 61 BIC: 4 ust =======  t 187.606 -0.079 0.234	sults =======  red: R-squared: istic: -statistic): ikelihood:  =======  P> t  0.000 0.937 0.815	======================================	0.008 -0.007 0.5550 0.696 -1083.2 2176. 2194.
[1] Standa Model for  ======  Dep. Varia Model: Method: Date: Time: No. Obser Df Residua Df Model: Covariance =======  const x1	ZTS  ===================================	OLS R ====================================	y R-squa OLS Adj. ares F-stat 24 Prob (F 251 Log-L 266 AIC: 61 BIC: 4 ust =======  t 187.606 -0.079	sults =======  red: R-squared: istic: -statistic): ikelihood:  =======  P> t  0.000 0.937	======================================	0.008 -0.007 0.5550 0.696 -1083.2 2176. 2194.

Omnibus:	21.332	Durbin-Watson:	0.054
Prob(Omnibus):	0.000	Jarque-Bera (JB):	7.515
Skew:	0.017	Prob(JB):	0.0233
Kurtosis:	2.177	Cond. No.	2.60
=======================================	======	=======================================	=========

#### Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.