Python File Edit Help

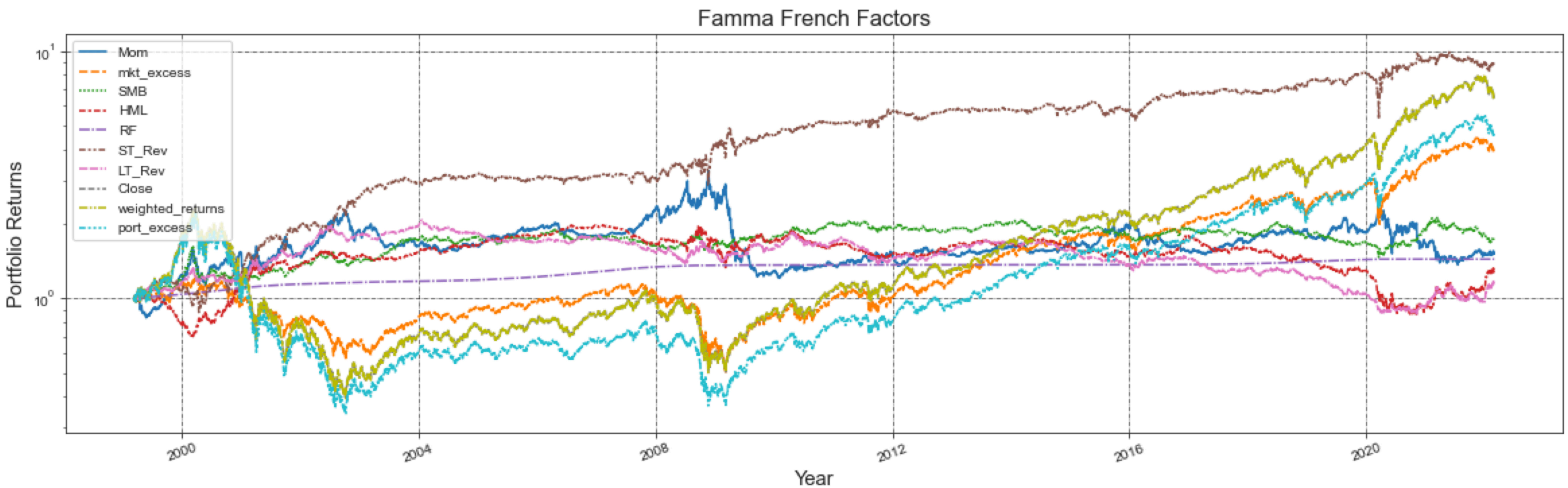
Mon Apr 4 11:33 PM

PortRebOpAly

Fundamentals | Institutions | Treasury Rates | Time Series | Attribution | Insiders | Report Generator

Famma French | tab2

Enter {portfolio ticker : weights, ...} Go



3 factor | 4 factor | 5 factor

```
                            OLS Regression Results
==============================================================================
Dep. Variable:             port_excess   R-squared:                       0.803
Model:                             OLS   Adj. R-squared:                  0.803
Method:                  Least Squares   F-statistic:                     7852.
Date:                 Mon, 04 Apr 2022   Prob (F-statistic):               0.00
Time:                         23:32:37   Log-Likelihood:                 19914.
No. Observations:                 5781   AIC:                        -3.982e+04
Df Residuals:                     5777   BIC:                        -3.979e+04
Df Model:                            3
Covariance Type:             nonrobust
==============================================================================
                 coef    std err          t      P>|t|      [0.025      0.975]
------------------------------------------------------------------------------
Intercept   7.663e-05      0.000      0.754      0.451      -0.000       0.000
mkt_excess     1.2111      0.008    147.418      0.000       1.195       1.227
SMB            0.0171      0.016      1.059      0.290      -0.015       0.049
HML           -0.6266      0.013    -47.134      0.000      -0.653      -0.601
==============================================================================
Omnibus:                     1320.631   Durbin-Watson:                   2.221
Prob(Omnibus):                  0.000   Jarque-Bera (JB):            44340.528
Skew:                           0.377   Prob(JB):                         0.00
Kurtosis:                      16.547   Cond. No.                         161.
==============================================================================

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly spec
```

```
                            OLS Regression Results
==============================================================================
Dep. Variable:             port_excess   R-squared:                       0.807
Model:                             OLS   Adj. R-squared:                  0.807
Method:                  Least Squares   F-statistic:                     6043.
Date:                 Mon, 04 Apr 2022   Prob (F-statistic):               0.00
Time:                         23:32:37   Log-Likelihood:                 19975.
No. Observations:                 5781   AIC:                        -3.994e+04
Df Residuals:                     5776   BIC:                        -3.991e+04
Df Model:                            4
Covariance Type:             nonrobust
==============================================================================
                 coef    std err          t      P>|t|      [0.025      0.975]
------------------------------------------------------------------------------
Intercept      0.0001      0.000      1.018      0.309   -9.48e-05       0.000
mkt_excess     1.1898      0.008    142.377      0.000       1.173       1.206
SMB            0.0289      0.016      1.808      0.071      -0.002       0.060
HML           -0.6950      0.015    -47.807      0.000      -0.723      -0.666
Mom           -0.1203      0.011    -11.058      0.000      -0.142      -0.099
==============================================================================
Omnibus:                     1239.885   Durbin-Watson:                   2.231
Prob(Omnibus):                  0.000   Jarque-Bera (JB):            39033.673
Skew:                           0.304   Prob(JB):                         0.00
Kurtosis:                      15.715   Cond. No.                         161.
==============================================================================

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly spec
```

```
                            OLS Regression Results
==============================================================================
Dep. Variable:             port_excess   R-squared:                       0.807
Model:                             OLS   Adj. R-squared:                  0.807
Method:                  Least Squares   F-statistic:                     4029.
Date:                 Mon, 04 Apr 2022   Prob (F-statistic):               0.00
Time:                         23:32:37   Log-Likelihood:                 19976.
No. Observations:                 5781   AIC:                        -3.994e+04
Df Residuals:                     5774   BIC:                        -3.989e+04
Df Model:                            6
Covariance Type:             nonrobust
==============================================================================
                 coef    std err          t      P>|t|      [0.025      0.975]
------------------------------------------------------------------------------
Intercept      0.0001      0.000      1.003      0.316   -9.64e-05       0.000
mkt_excess     1.1891      0.009    133.878      0.000       1.172       1.207
SMB            0.0203      0.017      1.201      0.230      -0.013       0.054
HML           -0.7104      0.018    -39.552      0.000      -0.746      -0.675
ST_Rev         0.0066      0.011      0.606      0.544      -0.015       0.028
LT_Rev         0.0331      0.022      1.509      0.131      -0.010       0.076
Mom           -0.1233      0.011    -11.103      0.000      -0.145      -0.102
==============================================================================
Omnibus:                     1235.808   Durbin-Watson:                   2.229
Prob(Omnibus):                  0.000   Jarque-Bera (JB):            38867.590
Skew:                           0.298   Prob(JB):                         0.00
Kurtosis:                      15.689   Cond. No.                         265.
==============================================================================

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly spe
```