finalthesistabs

CosmoGalya

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Table 1: Table continues below

	leverage	TAssets	EBITDA	PB	ROA	beta	MCap
leverage	1	0.589	0.338	0.214	-0.418	0.38	0.112
TAssets	0.589	1	0.683	-0.104	-0.386	0.023	0.091
EBITDA	0.338	0.683	1	0.378	0.155	-0.19	0.359
PB	0.214	-0.104	0.378	1	0.447	0.072	0.708
ROA	-0.418	-0.386	0.155	0.447	1	-0.223	0.146
beta	0.38	0.023	-0.19	0.072	-0.223	1	0.089
MCap	0.112	0.091	0.359	0.708	0.146	0.089	1
age	-0.014	-0.162	0.003	0.04	0.374	-0.288	-0.17
EPS	0.1	0.248	0.318	0.18	0.038	0.24	0.678
BV	0.064	0.381	0.078	-0.219	-0.327	0.109	0.478

	age	EPS	BV
leverage	-0.014	0.1	0.064
TAssets	-0.162	0.248	0.381
EBITDA	0.003	0.318	0.078
PB	0.04	0.18	-0.219
ROA	0.374	0.038	-0.327
beta	-0.288	0.24	0.109
MCap	-0.17	0.678	0.478
age	1	-0.082	-0.207
EPS	-0.082	1	0.781
BV	-0.207	0.781	1

Table 3: Table continues below

	Estimate	Std. Error	t value
(Intercept)	-0.1417	0.07258	-1.953
log(ebitda):sector.yasset management	0.03948	0.01753	2.252
log(ebitda):sector.ybanking	0.02715	0.01367	1.987
log(ebitda):sector.yinsurance	0.008698	0.006678	1.302
eps:sector.yasset management	0.008601	0.01304	0.6597
eps:sector.ybanking	-0.06463	0.1798	-0.3594
eps:sector.yinsurance	-0.03784	0.01106	-3.42
ROA:sector.yasset management	-0.5447	0.4706	-1.157

	Estimate	Std. Error	t value
ROA:sector.ybanking	2.604	4.881	0.5335
ROA:sector.yinsurance	0.3403	0.4682	0.7269
log(BV):sector.yasset management	-0.01505	0.01517	-0.9919
log(BV):sector.yinsurance	0.03924	0.01521	2.579
log(leverage):sector.yasset management	-0.04091	0.01808	-2.263
log(leverage):sector.yinsurance	-0.02244	0.01508	-1.488
APPLIED_BETA:sector.yasset management	-5.303e-05	0.001256	-0.04222
APPLIED_BETA:sector.yinsurance	0.003218	0.001436	2.241

	Pr(>|t|)
(Intercept)	0.06977
log(ebitda):sector.yasset management	0.03972
log(ebitda):sector.ybanking	0.06553
log(ebitda):sector.yinsurance	0.2124
eps:sector.yasset management	0.5194
eps:sector.ybanking	0.7243
eps:sector.yinsurance	0.003799
ROA:sector.yasset management	0.2652
ROA:sector.ybanking	0.6015
ROA:sector.yinsurance	0.4785
log(BV):sector.yasset management	0.337
log(BV):sector.yinsurance	0.02094
log(leverage):sector.yasset management	0.0389
log(leverage):sector.yinsurance	0.1575
APPLIED_BETA:sector.yasset management	0.9669
APPLIED_BETA:sector.yinsurance	0.04062

Table 5: Fitting linear model: `CAR Value` ~ (log(ebitda) + eps + ROA + log(BV) + log(leverage) + APPLIED_BETA):sector.y

Observations	Residual Std. Error	R^2	Adjusted R^2
31	0.02133	0.6281	0.2562

	Estimate	Std. Error	t value	Pr(>|t|)
(Intercept)	-14.13	1.507e-13	-9.377e+13	6.789e-15
age	0.8023	6.203e-15	1.294e+14	4.922e-15
APPLIED_BETA	0.07284	8.066e-16	9.031e+13	7.049e-15
leverage	-0.3268	7.385e-15	-4.425e+13	1.439e-14
MV	0.07625	5.022e-16	1.518e+14	4.193e-15
PB	-11.15	2.92e-14	-3.818e+14	1.668e-15
ROA	463.3	1.417e-12	3.269e+14	1.947e-15

Table 7: Fitting linear model: `CAR Value` ~ (age + APPLIED_BETA + leverage + MV + PB + ROA)

Observations	Residual Std. Error	R^2	Adjusted R^2
8	6.481e-15	1	1