

Regression results for Netincome

OLS Regression Results

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Dep. Variable:    Netincome Change  R-squared:            0.070
Model:           OLS  Adj. R-squared:        0.046
Method:          Least Squares  F-statistic:         2.981
Date:            Wed, 04 Sep 2024  Prob (F-statistic):      0.0128
Time:            14:31:39  Log-Likelihood:        -2452.1
No. Observations:      205  AIC:                4916.
Df Residuals:         199  BIC:                4936.
Df Model:             5
Covariance Type:      nonrobust
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              coef  std err          t  P>|t|  [0.025  0.975]
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const      -903.7114  9065.186   -0.100   0.921  -1.88e+04   1.7e+04
High Growth Dummy  1435.3912  6191.950    0.232   0.817  -1.08e+04   1.36e+04
ROE PRE      -1070.5460  497.809   -2.151   0.033  -2052.203   -88.889
ROA PRE       2130.7958  902.857    2.360   0.019   350.401   3911.191
D/E PRE       37.1481   67.076    0.554   0.580   -95.122   169.419
Revenue PRE    0.0157   0.006    2.831   0.005    0.005    0.027
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Omnibus:           202.304  Durbin-Watson:           2.086
Prob(Omnibus):      0.000  Jarque-Bera (JB):        6883.220
Skew:               -3.658  Prob(JB):                0.00
Kurtosis:           30.429  Cond. No.                2.06e+06
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Notes:

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

[2] The condition number is large, 2.06e+06. This might indicate that there are strong multicollinearity or other numerical problems.