Regression results for Revenue

OLS Regression Results

Dep. Variable:	Revenue Change	R-squared:	0.621
Model:	OLS	Adj. R-squared:	0.612
Method:	Least Squares	F-statistic:	65.27
Date:	Wed, 04 Sep 2024	Prob (F-statistic):	4.22e-40
Time:	13:39:24	Log-Likelihood:	-2791.0
No. Observations:	205	AIC:	5594.
Df Residuals:	199	BIC:	5614.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	-5.79e+04	4.73e+04	-1.223	0.223	-1.51e+05	3.55e+04
High Growth Dummy	6.374e+04	3.23e+04	1.971	0.050	-26.182	1.28e+05
ROE PRE	5875.6126	2599.915	2.260	0.025	748.693	1.1e+04
ROA PRE	-7873.3112	4715.368	-1.670	0.097	-1.72e+04	1425.190
D/E PRE	-543.0123	350.318	-1.550	0.123	-1233.824	147.799
Revenue PRE	0.5158	0.029	17.806	0.000	0.459	0.573

Omnibus:	119.289	Durbin-Watson:	2.013
Prob(Omnibus):	0.000	Jarque-Bera (JB):	4807.671
Skew:	-1.487	Prob(JB):	0.00
Kurtosis:	26.537	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.