Regression results for ROA

OLS Regression Results

Dep. Variable:	ROA Change	R-squared:	0.399
Model:	OLS	Adj. R-squared:	0.384
Method:	Least Squares	F-statistic:	26.46
Date:	Wed, 04 Sep 2024	Prob (F-statistic):	1.85e-20
Time:	13:39:24	Log-Likelihood:	-607.59
No. Observations:	205	AIC:	1227.
Df Residuals:	199	BIC:	1247.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.1955	1.121	5.525	0.000	3.984	8.407
High Growth Dummy	0.2552	0.766	0.333	0.739	-1.255	1.766
ROE PRE	-0.0153	0.062	-0.249	0.804	-0.137	0.106
ROA PRE	-0.5284	0.112	-4.731	0.000	-0.749	-0.308
D/E PRE	-0.0288	0.008	-3.472	0.001	-0.045	-0.012
Revenue PRE	-8.672e-07	6.86e-07	-1.264	0.208	-2.22e-06	4.86e-07

Omnibus:	59.348	Durbin-Watson:	2.022
Prob(Omnibus):	0.000	Jarque-Bera (JB):	524.785
Skew:	0.789	Prob(JB):	1.11e-114
Kurtosis:	10.678	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.