Regression results for ROE

OLS Regression Results

Dep. Variable:	ROE Change	R-squared:	0.444
Model:	OLS	Adj. R-squared:	0.430
Method:	Least Squares	F-statistic:	31.74
Date:	Wed, 04 Sep 2024	Prob (F-statistic):	1.05e-23
Time:	13:39:24	Log-Likelihood:	-734.48
No. Observations:	205	AIC:	1481.
Df Residuals:	199	BIC:	1501.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	9.5166	2.082	4.570	0.000	5.410	13.623
High Growth Dummy	0.5687	1.422	0.400	0.690	-2.236	3.374
ROE PRE	-0.7029	0.114	-6.146	0.000	-0.928	-0.477
ROA PRE	0.1766	0.207	0.852	0.395	-0.232	0.586
D/E PRE	-0.0106	0.015	-0.688	0.492	-0.041	0.020
Revenue PRE	-3.9e-06	1.27e-06	-3.061	0.003	-6.41e-06	-1.39e-06

Omnibus:	16.390	Durbin-Watson:	2.044
Prob(Omnibus):	0.000	Jarque-Bera (JB):	42.665
Skew:	-0.248	Prob(JB):	5.44e-10
Kurtosis:	5.179	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.