Regression results for Margin

OLS Regression Results

Dep. Variable:	Margin Change	R-squared:	0.019
Model:	OLS	Adj. R-squared:	-0.005
Method:	Least Squares	F-statistic:	0.7807
Date:	Wed, 04 Sep 2024	Prob (F-statistic):	0.565
Time:	13:39:24	Log-Likelihood:	-987.22
No. Observations:	205	AIC:	1986.
Df Residuals:	199	BIC:	2006.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	8.1328	7.145	1.138	0.256	-5.956	22.222
High Growth Dummy	-6.6512	4.880	-1.363	0.174	-16.275	2.972
ROE PRE	-0.1395	0.392	-0.356	0.722	-0.913	0.634
ROA PRE	0.0529	0.712	0.074	0.941	-1.350	1.456
D/E PRE	-0.0737	0.053	-1.393	0.165	-0.178	0.031
Revenue PRE	1.75e-06	4.37e-06	0.400	0.689	-6.87e-06	1.04e-05

Omnibus:	427.248	Durbin-Watson:	2.006
Prob(Omnibus):	0.000	Jarque-Bera (JB):	244857.282
Skew:	-12.418	Prob(JB):	0.00
Kurtosis:	170.480	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.