Regression results for EBITDA

OLS Regression Results

Dep. Variable: EBITDA Change R-squared: 0.489

Model: OLS Adj. R-squared: 0.476

Method: Least Squares F-statistic: 38.06

Date: Wed, 04 Sep 2024 Prob (F-statistic): 2.64e-27

Time: 13:39:24 Log-Likelihood: -2467.7

No. Observations: 205 AIC: 4947.

Df Residuals: 199 BIC: 4967.

Df Model: 5

Covariance Type: nonrobust

coef std err t P>|t| [0.025 0.975]

const -8182.1936 9780.724 -0.837 0.404 -2.75e+04 1.11e+04

High Growth Dummy 5285.0498 6680.697 0.791 0.430 -7888.994 1.85e+04

ROE PRE -425.3747 537.102 -0.792 0.429 -1484.517 633.767

ROA PRE 1235.8815 974.122 1.269 0.206 -685.044 3156.808

D/E PRE 44.0431 72.370 0.609 0.543 -98.668 186.754

Revenue PRE 0.0805 0.006 13.448 0.000 0.069 0.092

Omnibus: 184.005 Durbin-Watson: 2.114

Prob(Omnibus): 0.000 Jarque-Bera (JB): 7927.449

Skew: -3.020 Prob(JB): 0.00

Kurtosis: 32.860 Cond. No. 2.06e+06

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.