Project 2
Reg table

1 2011

1.1 Jan - June

1.2 AAPL

```
Call:
lm(formula = AAPL.df$AAPL.Close
~ date)
Residuals:
Min        1Q     Median
3Q     Max
-20.584  -5.836  -1.212
8.254     18.250

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 348.20967 1.59788 217.920   < 2e-16 ***
date        -0.07239  0.01523 -4.754    5.46e-06 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 8.871 on 123 degrees of freedom
Multiple R-squared:  0.1552,Adjusted R-squared:  0.1484
F-statistic: 22.6 on 1 and 123 DF,  p-value: 5.461e-06
```

1.3 MSFT

```
Call:
lm(formula = MSFT.df$MSFT.Close ~ date)
Residuals:
 Min      1Q      Median      3Q     Max
-1.64314 -0.47328 -0.05564  0.50645  2.09172

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 28.195772   0.122016  231.08   <2e-16  **
date        -0.023819   0.001163  -20.49   <2e-16  **
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 0.6774 on 123 degrees of fre
Multiple R-squared:  0.7734,Adjusted R-squared:  0.77
F-statistic: 419.8 on 1 and 123 DF,  p-value: < 2.2e-
```

1.4 July - December

1.5 AAPL

```
Call:
lm(formula = AAPL.df$AAPL.Close ~ date)
Residuals:
Min        1Q     Median     3Q     Max
-30.350  -9.997  -0.639     10.834     34.140

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 373.61006    2.60261 143.552  < 2e-16  ***
date        0.13572     0.02467   5.501  2.04e-07 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 14.56 on 125 degrees of freedom
```

```
Multiple R-squared:  0.1949,Adjusted R-squared:  0.1885
F-statistic: 30.27 on 1 and 123 DF,  p-value: 2.038e-07
```

1.6 MSFT

```
Call:
lm(formula = MSFT.df$MSFT.Close ~ date) Residuals:
 Min      1Q      Median      3Q     Max
-2.23936 -0.58976  0.03914  0.74489  1.76448

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 26.404567   0.156393 168.835   <2e-16  ***
date        -0.003562   0.001482  -2.403   0.0177 *
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 0.8747 on 125 degrees of freedom
Multiple R-squared:  0.04414,Adjusted R-squared:  0.0365
F-statistic: 5.773 on 1 and 125 DF,  p-value: 0.01775
```

2 2012

2.1 Jan - June

2.2 AAPL

```
Call:
lm(formula = AAPL.df$AAPL.Close ~ date)
Residuals:
Min        1Q     Median     3Q     Max
-61.366  -34.644  -6.672     28.714     88.003

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 461.36370    7.73048   59.68   <2e-16 ***
date        0.88750    0.07332   12.10    <2e-16  ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error:  42.74 on 123 degrees of freedom
Multiple R-squared:  0.5436,Adjusted R-squared:  0.5399
F-statistic:  146.5 on 1 and 123 DF,  p-value: < 2.2e-16
```

2.3 MSFT

```
Call:
lm(formula = MSFT.df$MSFT.Close ~ date) Residuals:
```

```
 Min      1Q      Median      3Q     Max
-3.4623 -0.9275  0.0333     1.3432  2.3962

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 30.226163   0.252425 119.743   <2e-16 ***
date        0.003075   0.002394   1.285    0.201
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 1.395 on 123 degrees of freedom
Multiple R-squared:  0.01324,Adjusted R-squared:  0.005215
F-statistic: 1.65 on 1 and 123 DF,  p-value: 0.2014
```

2.4 July - December

2.5 AAPL

```
Call:
lm(formula = AAPL.df$AAPL.Close ~ date)
Residuals:
Min         1Q     Median     3Q     Max
-71.748  -41.833  -4.425     37.359     86.605

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 660.09874    7.85069  84.082  < 2e-16 ***
date         -0.55754    0.07557  -7.377 2.15e-11 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 43.94 on 122 degrees of freedom
Multiple R-squared:  0.3085,Adjusted R-squared:  0.3028
F-statistic: 54.43 on 1 and 122 DF,  p-value: 2.154e-11
```

2.6 MSFT

```
Call:
lm(formula = MSFT.df$MSFT.Close ~ date) Residuals:
 Min      1Q      Median      3Q     Max
-2.24043 -0.78367  0.00396  0.78122  2.10467

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 31.110083   0.173810  178.99   <2e-16 ***
date        -0.021787   0.001673  -13.02   <2e-16 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
```

```
Residual standard error: 0.9728 on 122 degrees of freedom
Multiple R-squared:  0.5816,Adjusted R-squared:  0.5781
F-statistic: 169.6 on 1 and 122 DF,  p-value: < 2.2e-16
```

3 2013

3.1 Jan - June

3.2 AAPL

```
Call:
lm(formula = AAPL.df$AAPL.Close ~ date)
Residuals:
Min        1Q     Median     3Q     Max
-50.122  -18.123  -0.312     17.593     64.483

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 484.95766    4.22671  114.74   <2e-16 ***
date        -0.41024    0.04058  -10.11   <2e-16 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 23.41 on 122 degrees of freedom
Multiple R-squared:   0.4558,Adjusted R-squared:  0.4514
F-statistic: 102.2 on 1 and 122 DF,  p-value: < 2.2e-16
```

3.3 MSFT

```
Call:
lm(formula = MSFT.df$MSFT.Close ~ date) Residuals:
 Min      1Q      Median      3Q     Max
-2.4237 -1.1220  0.2174     1.0014  2.1917

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 25.373761   0.217740  116.53   <2e-16 ***
date        0.054579   0.002091   26.11    <2e-16 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 1.206 on 122 degrees of freedom
Multiple R-squared:  0.8482,Adjusted R-squared:  0.8469
F-statistic: 681.6 on 1 and 122 DF,  p-value: < 2.2e-16
```

3.4 July - December

3.5 AAPL

```
Call:
lm(formula = AAPL.df$AAPL.Close ~ date)
Residuals:
Min        1Q     Median     3Q     Max
-36.260  -11.771  -3.285     10.370     42.375

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 428.58840    2.88583  148.51   <2e-16  ***
date        0.75055    0.02773   27.06   <2e-16 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 16.35 on 125 degrees of freedom
Multiple R-squared:  0.8542,Adjusted R-squared:  0.8531
F-statistic: 732.5 on 1 and 125 DF,  p-value: < 2.2e-16
```

3.6 MSFT

```
Call:
lm(formula = MSFT.df$MSFT.Close ~ date) Residuals:
 Min      1Q      Median      3Q     Max
-2.7039 -1.0700 -0.3028     1.1713  4.0789

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 31.711446   0.272269  116.47   <2e-16 ***
date        0.031976   0.002616   12.22   <2e-16 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 1.543 on 125 degrees of freedom
Multiple R-squared:  0.5444,Adjusted R-squared:  0.5407
F-statistic: 149.4 on 1 and 125 DF,  p-value: < 2.2e-16
```

4 2014

4.1 Jan - June

4.2 AAPL

```
Call:
lm(formula = AAPL.df$AAPL.Close ~ date)
Residuals:
```

```
Min         1Q     Median     3Q     Max
-307.915  -54.767  6.549     75.249     240.358

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 615.3549    25.9727  23.692  < 2e-16 ***
date        -1.3443     0.2488  -5.403  3.3e-07 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 143.4 on 122 degrees of freedom
Multiple R-squared:  0.1931,Adjusted R-squared:  0.1865
F-statistic: 29.19 on 1 and 122 DF,  p-value: 3.298e-07
```

4.3 MSFT

```
Call:
lm(formula = MSFT.df$MSFT.Close ~ date) Residuals:
 Min      1Q      Median      3Q     Max
-1.46041 -0.54052 -0.08736  0.28590  2.41396

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 36.04570    0.13462  267.75   <2e-16 ***
date        0.03289     0.00129   25.51   <2e-16 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 0.7435 on 122 degrees of freedom
Multiple R-squared:   0.8421,Adjusted R-squared:  0.8408
F-statistic: 149.4 on 1 and 125 DF,  p-value: < 2.2e-16
```

4.4 July - December

4.5 AAPL

```
Call:
lm(formula = AAPL.df$AAPL.Close ~ date)
Residuals:
Min         1Q     Median     3Q     Max
-9.2139  -1.7646  -0.0648     2.1004     8.5046

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 92.36904    0.59108  156.27   <2e-16 ***
date        0.12248    0.00566   21.64   <2e-16 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
```

```
Residual standard error: 3.338 on 125 degrees of freedom
Multiple R-squared: 0.7893,Adjusted R-squared:  0.7876
F-statistic: 468.3 on 1 and 125 DF,  p-value: < 2.2e-16
```

4.6 MSFT

```
Call:
lm(formula = MSFT.df$MSFT.Close ~ date) Residuals:
 Min      1Q      Median      3Q     Max
-3.5401 -0.9211  0.1323     0.8929  2.4662

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 42.979319   0.221941  193.65   <2e-16 ***
date        0.030848   0.002125   14.52    <2e-16 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 1.253 on 125 degrees of freedom
Multiple R-squared:  0.6277,Adjusted R-squared:  0.6247
F-statistic: 210.7 on 1 and 125 DF,  p-value: < 2.2e-16
```

5 2015

5.1 Jan - June

5.2 AAPL

```
Call:
lm(formula = AAPL.df$AAPL.Close ~ date)
Residuals:
Min         1Q     Median     3Q     Max
-11.400  -3.201  0.451     2.501     12.107

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 1.160e+02  8.803e-01  131.78   <2e-16  ***
date        9.219e-02  8.393e-03   10.98   <2e-16 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 4.839 on 122 degrees of freedom
Multiple R-squared:  0.1931,Adjusted R-squared:  0.1865
F-statistic: 120.6 on 1 and 122 DF,  p-value: < 2.2e-16
```

5.3 MSFT

```
Call:
lm(formula = MSFT.df$MSFT.Close ~ date) Residuals:
 Min      1Q      Median      3Q     Max
-4.3056 -1.9056 -0.0607  2.1388  4.3641

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept)43.111742   0.424893  101.465  < 2e-16 ***
date       0.016306   0.004051   4.025   9.92e-05 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 2.336 on 122 degrees of freedom
Multiple R-squared:  0.1172,Adjusted R-squared:   0.11
F-statistic: 16.2 on 1 and 122 DF,  p-value: 9.925e-05
```

5.4 July - December

5.5 AAPL

```
Call:
lm(formula = AAPL.df$AAPL.Close ~ date)
Residuals:
Min         1Q     Median     3Q     Max
-14.6668  -3.7463  -0.0648     2.1004     8.5046

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept) 120.58172    0.92838 129.884  < 2e-16***
date        -0.05176    0.00886  -5.842  4.2e-08 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 5.229 on 125 degrees of freedom
Multiple R-squared: 0.7893,Adjusted R-squared:  0.7876
F-statistic: 34.12 on 1 and 125 DF,  p-value: 4.204e-08
```

5.6 MSFT

```
Call:
lm(formula = MSFT.df$MSFT.Close ~ date) Residuals:
 Min      1Q      Median      3Q     Max
-5.621 -2.668    1.227       1.987  3.754

Coefficients:
            Estimate  Std.Error  t value  Pr( t)
(Intercept)42.060826   0.482157   87.23   <2e-16 ***
```

```
date        0.073270    0.004602    15.92  <2e-16 ***
----
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1
Residual standard error: 2.716 on 125 degrees of freedom
Multiple R-squared:  0.6698,Adjusted R-squared:  0.6671
F-statistic: 253.5 on 1 and 125 DF,  p-value: < 2.2e-16
```