BCP

Source | SS df MS Number of obs = 666

-------------+---------------------------------- F(1, 664) = 703.03

Model | .132804225 1 .132804225 Prob > F = 0.0000

Residual | .125431216 664 .000188902 R-squared = 0.5143

-------------+---------------------------------- Adj R-squared = 0.5135

Total | .258235441 665 .000388324 Root MSE = .01374

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | 1.164608 .043923 26.51 0.000 1.078363 1.250852

\_cons | -.0003462 .0005327 -0.65 0.516 -.0013922 .0006998

------------------------------------------------------------------------------

(16 vars, 1,537 obs)

BES

Source | SS df MS Number of obs = 693

-------------+---------------------------------- F(1, 691) = 618.63

Model | .075258965 1 .075258965 Prob > F = 0.0000

Residual | .08406344 691 .000121655 R-squared = 0.4724

-------------+---------------------------------- Adj R-squared = 0.4716

Total | .159322406 692 .000230235 Root MSE = .01103

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .9096915 .0365746 24.87 0.000 .8378809 .9815022

\_cons | -.0006902 .000419 -1.65 0.100 -.0015129 .0001325

BPI

Time variable: time, 1 to 786

Delta: 1 unit

Source | SS df MS Number of obs = 786

-------------+---------------------------------- F(1, 784) = 395.61

Model | .109602905 1 .109602905 Prob > F = 0.0000

Residual | .217205038 784 .000277047 R-squared = 0.3354

-------------+---------------------------------- Adj R-squared = 0.3345

Total | .326807943 785 .000416316 Root MSE = .01664

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | 1.100763 .0553426 19.89 0.000 .9921253 1.2094

\_cons | -.0000646 .0005937 -0.11 0.913 -.0012301 .0011009

------------------------------------------------------------------------------

(17 vars, 1,537 obs)

BRISA

Source | SS df MS Number of obs = 734

-------------+---------------------------------- F(1, 732) = 382.14

Model | .049411991 1 .049411991 Prob > F = 0.0000

Residual | .094650013 732 .000129303 R-squared = 0.3430

-------------+---------------------------------- Adj R-squared = 0.3421

Total | .144062004 733 .000196538 Root MSE = .01137

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .7900648 .0404158 19.55 0.000 .7107201 .8694095

\_cons | .0002349 .00042 0.56 0.576 -.0005896 .0010594

------------------------------------------------------------------------------

(17 vars, 1,537 obs)

CIMPOR

Source | SS df MS Number of obs = 744

-------------+---------------------------------- F(1, 742) = 590.85

Model | .141433461 1 .141433461 Prob > F = 0.0000

Residual | .17761398 742 .000239372 R-squared = 0.4433

-------------+---------------------------------- Adj R-squared = 0.4425

Total | .319047441 743 .000429404 Root MSE = .01547

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | 1.026689 .0422376 24.31 0.000 .9437695 1.109608

\_cons | .0001994 .0005673 0.35 0.725 -.0009142 .001313

------------------------------------------------------------------------------

(16 vars, 1,537 obs)

EDP

Time variable: time, 1 to 709

Delta: 1 unit

Source | SS df MS Number of obs = 709

-------------+---------------------------------- F(1, 707) = 966.55

Model | .118060781 1 .118060781 Prob > F = 0.0000

Residual | .086357591 707 .000122147 R-squared = 0.5775

-------------+---------------------------------- Adj R-squared = 0.5769

Total | .204418372 708 .000288727 Root MSE = .01105

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | 1.038336 .0333984 31.09 0.000 .9727645 1.103908

\_cons | -.0000607 .0004151 -0.15 0.884 -.0008758 .0007543

------------------------------------------------------------------------------

(17 vars, 1,540 obs)

JM

Source | SS df MS Number of obs = 707

-------------+---------------------------------- F(1, 705) = 240.60

Model | .08226291 1 .08226291 Prob > F = 0.0000

Residual | .241048691 705 .000341913 R-squared = 0.2544

-------------+---------------------------------- Adj R-squared = 0.2534

Total | .323311602 706 .000457948 Root MSE = .01849

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .9151889 .059002 15.51 0.000 .7993483 1.03103

\_cons | .0009193 .0006954 1.32 0.187 -.0004461 .0022847

------------------------------------------------------------------------------

(17 vars, 1,537 obs)

PT

Source | SS df MS Number of obs = 697

-------------+---------------------------------- F(1, 695) = 600.56

Model | .090270809 1 .090270809 Prob > F = 0.0000

Residual | .104466101 695 .000150311 R-squared = 0.4636

-------------+---------------------------------- Adj R-squared = 0.4628

Total | .19473691 696 .000279794 Root MSE = .01226

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .8834646 .0360505 24.51 0.000 .8126837 .9542454

\_cons | .0001543 .0004645 0.33 0.740 -.0007577 .0010662

------------------------------------------------------------------------------

(17 vars, 1,537 obs)

SEMAPA

Time variable: time, 1 to 709

Delta: 1 unit

Source | SS df MS Number of obs = 709

-------------+---------------------------------- F(1, 707) = 235.36

Model | .037608867 1 .037608867 Prob > F = 0.0000

Residual | .112974671 707 .000159794 R-squared = 0.2498

-------------+---------------------------------- Adj R-squared = 0.2487

Total | .150583538 708 .000212689 Root MSE = .01264

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .6190005 .0403484 15.34 0.000 .5397834 .6982176

\_cons | .0004843 .0004748 1.02 0.308 -.0004478 .0014164

------------------------------------------------------------------------------

(17 vars, 1,537 obs)

SONAE

Source | SS df MS Number of obs = 753

-------------+---------------------------------- F(1, 751) = 854.99

Model | .192342214 1 .192342214 Prob > F = 0.0000

Residual | .16894835 751 .000224965 R-squared = 0.5324

-------------+---------------------------------- Adj R-squared = 0.5318

Total | .361290564 752 .00048044 Root MSE = .015

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | 1.245052 .0425801 29.24 0.000 1.161461 1.328642

\_cons | -.000241 .0005468 -0.44 0.659 -.0013144 .0008323

------------------------------------------------------------------------------

(14 vars, 1,537 obs)

ZON

Source | SS df MS Number of obs = 736

-------------+---------------------------------- F(1, 734) = 427.44

Model | .078937046 1 .078937046 Prob > F = 0.0000

Residual | .13555213 734 .000184676 R-squared = 0.3680

-------------+---------------------------------- Adj R-squared = 0.3672

Total | .214489176 735 .000291822 Root MSE = .01359

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .8276159 .0400307 20.67 0.000 .7490275 .9062043

\_cons | -.0003729 .000501 -0.74 0.457 -.0013564 .0006106

------------------------------------------------------------------------------

(14 vars, 1,537 obs)

SONAECOM

Source | SS df MS Number of obs = 795

-------------+---------------------------------- F(1, 793) = 287.90

Model | .093805001 1 .093805001 Prob > F = 0.0000

Residual | .25838096 793 .000325827 R-squared = 0.2664

-------------+---------------------------------- Adj R-squared = 0.2654

Total | .352185961 794 .000443559 Root MSE = .01805

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .9492495 .055945 16.97 0.000 .8394318 1.059067

\_cons | 9.08e-06 .0006403 0.01 0.989 -.0012479 .001266

------------------------------------------------------------------------------

(17 vars, 1,537 obs)

EDPRENOV

Source | SS df MS Number of obs = 333

-------------+---------------------------------- F(1, 331) = 295.78

Model | .084983564 1 .084983564 Prob > F = 0.0000

Residual | .095101868 331 .000287317 R-squared = 0.4719

-------------+---------------------------------- Adj R-squared = 0.4703

Total | .180085432 332 .000542426 Root MSE = .01695

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | 1.096405 .0637506 17.20 0.000 .970998 1.221813

\_cons | -.00003 .000929 -0.03 0.974 -.0018574 .0017975

------------------------------------------------------------------------------

(14 vars, 1,537 obs)

GALP

Source | SS df MS Number of obs = 400

-------------+---------------------------------- F(1, 398) = 268.72

Model | .078182462 1 .078182462 Prob > F = 0.0000

Residual | .115796636 398 .000290946 R-squared = 0.4030

-------------+---------------------------------- Adj R-squared = 0.4015

Total | .193979099 399 .000486163 Root MSE = .01706

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | 1.142095 .0696713 16.39 0.000 1.005125 1.279065

\_cons | .0008687 .0008542 1.02 0.310 -.0008106 .0025479

------------------------------------------------------------------------------

(14 vars, 1,537 obs)

MOTAENGIL

Time variable: time, 1 to 671

Delta: 1 unit

Source | SS df MS Number of obs = 671

-------------+---------------------------------- F(1, 669) = 574.03

Model | .149223215 1 .149223215 Prob > F = 0.0000

Residual | .173910725 669 .000259956 R-squared = 0.4618

-------------+---------------------------------- Adj R-squared = 0.4610

Total | .32313394 670 .000482289 Root MSE = .01612

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | 1.159765 .0484063 23.96 0.000 1.064718 1.254812

\_cons | -.0005007 .0006227 -0.80 0.422 -.0017233 .000722

------------------------------------------------------------------------------

(17 vars, 1,537 obs)

PORTUCEL

Source | SS df MS Number of obs = 421

-------------+---------------------------------- F(1, 419) = 286.56

Model | .051961651 1 .051961651 Prob > F = 0.0000

Residual | .075976561 419 .000181328 R-squared = 0.4061

-------------+---------------------------------- Adj R-squared = 0.4047

Total | .127938212 420 .000304615 Root MSE = .01347

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .7854228 .0463975 16.93 0.000 .6942219 .8766237

\_cons | -.0004706 .0006579 -0.72 0.475 -.0017639 .0008226

------------------------------------------------------------------------------

(17 vars, 1,537 obs)

REN

Source | SS df MS Number of obs = 429

-------------+---------------------------------- F(1, 427) = 174.32

Model | .031000469 1 .031000469 Prob > F = 0.0000

Residual | .075936316 427 .000177837 R-squared = 0.2899

-------------+---------------------------------- Adj R-squared = 0.2882

Total | .106936785 428 .000249852 Root MSE = .01334

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .5784806 .0438143 13.20 0.000 .4923621 .664599

\_cons | -.0000921 .0006457 -0.14 0.887 -.0013613 .001177

------------------------------------------------------------------------------

(14 vars, 1,537 obs)

SONAEIND

Source | SS df MS Number of obs = 588

-------------+---------------------------------- F(1, 586) = 580.66

Model | .164896033 1 .164896033 Prob > F = 0.0000

Residual | .166411109 586 .000283978 R-squared = 0.4977

-------------+---------------------------------- Adj R-squared = 0.4969

Total | .331307142 587 .000564407 Root MSE = .01685

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | 1.256033 .0521241 24.10 0.000 1.153661 1.358406

\_cons | -.0010712 .000695 -1.54 0.124 -.0024361 .0002937

------------------------------------------------------------------------------

(17 vars, 1,537 obs)

ALTRI

Source | SS df MS Number of obs = 693

-------------+---------------------------------- F(1, 691) = 384.44

Model | .150884655 1 .150884655 Prob > F = 0.0000

Residual | .271202629 691 .000392478 R-squared = 0.3575

-------------+---------------------------------- Adj R-squared = 0.3565

Total | .422087284 692 .000609953 Root MSE = .01981

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | 1.159123 .0591174 19.61 0.000 1.043052 1.275194

\_cons | -.0001099 .0007526 -0.15 0.884 -.0015875 .0013677

------------------------------------------------------------------------------

(14 vars, 1,537 obs)

COFINA

Source | SS df MS Number of obs = 333

-------------+---------------------------------- F(1, 331) = 90.93

Model | .012432547 1 .012432547 Prob > F = 0.0000

Residual | .045256726 331 .000136727 R-squared = 0.2155

-------------+---------------------------------- Adj R-squared = 0.2131

Total | .057689273 332 .000173763 Root MSE = .01169

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .8865329 .0929699 9.54 0.000 .7036465 1.069419

\_cons | -.000467 .0006455 -0.72 0.470 -.0017368 .0008028

------------------------------------------------------------------------------

(14 vars, 1,537 obs)

IMPRESA

Source | SS df MS Number of obs = 439

-------------+---------------------------------- F(1, 437) = 84.47

Model | .021129215 1 .021129215 Prob > F = 0.0000

Residual | .109313094 437 .000250144 R-squared = 0.1620

-------------+---------------------------------- Adj R-squared = 0.1601

Total | .130442309 438 .000297813 Root MSE = .01582

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .840312 .0914312 9.19 0.000 .6606126 1.020012

\_cons | -.0014024 .0007574 -1.85 0.065 -.0028911 .0000862

------------------------------------------------------------------------------

(17 vars, 1,537 obs)

MEDIACAP

Source | SS df MS Number of obs = 198

-------------+---------------------------------- F(1, 196) = 0.87

Model | .000092914 1 .000092914 Prob > F = 0.3510

Residual | .020832765 196 .00010629 R-squared = 0.0044

-------------+---------------------------------- Adj R-squared = -0.0006

Total | .02092568 197 .000106222 Root MSE = .01031

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .1120382 .1198314 0.93 0.351 -.1242862 .3483626

\_cons | .0006397 .0007459 0.86 0.392 -.0008313 .0021107

------------------------------------------------------------------------------

(14 vars, 1,537 obs)

NOVABASE

Source | SS df MS Number of obs = 327

-------------+---------------------------------- F(1, 325) = 27.42

Model | .002756043 1 .002756043 Prob > F = 0.0000

Residual | .032660798 325 .000100495 R-squared = 0.0778

-------------+---------------------------------- Adj R-squared = 0.0750

Total | .035416842 326 .000108641 Root MSE = .01002

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .4842484 .0924692 5.24 0.000 .3023348 .6661621

\_cons | -.0010532 .0005688 -1.85 0.065 -.0021722 .0000659

------------------------------------------------------------------------------

(14 vars, 1,537 obs)

PARAREDE

Source | SS df MS Number of obs = 289

-------------+---------------------------------- F(1, 287) = 2.37

Model | .001709646 1 .001709646 Prob > F = 0.1246

Residual | .206782767 287 .000720497 R-squared = 0.0082

-------------+---------------------------------- Adj R-squared = 0.0047

Total | .208492412 288 .000723932 Root MSE = .02684

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | .4210405 .2733299 1.54 0.125 -.1169448 .9590259

\_cons | -.0004261 .0016099 -0.26 0.791 -.0035949 .0027426

------------------------------------------------------------------------------

(14 vars, 1,537 obs)

TEIXEIRADUARTE

Time variable: time, 1 to 249

Delta: 1 unit

Source | SS df MS Number of obs = 249

-------------+---------------------------------- F(1, 247) = 141.28

Model | .136457241 1 .136457241 Prob > F = 0.0000

Residual | .238569004 247 .000965866 R-squared = 0.3639

-------------+---------------------------------- Adj R-squared = 0.3613

Total | .375026245 248 .001512203 Root MSE = .03108

------------------------------------------------------------------------------

r\_indice | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

r\_psi20 | 1.200515 .1010015 11.89 0.000 1.001581 1.399449

\_cons | .0011132 .0019713 0.56 0.573 -.0027694 .0049958

------------------------------------------------------------------------------