The MEANS Procedure

Variable	Mean	Std Dev	1st Pctl	25th Pctl	50th Pctl	75th Pctl	99th Pctl
earn	-0.000928659	0.2621404	-0.8219621	0.0041756	0.0305759	0.0712610	0.2350634
AFE	-0.000900949	0.0646346	-0.0908699	-0.000858613	0.000262447	0.0022223	0.0610498
ATR	0.9493683	0.8732376	0	0.3323285	0.7909761	1.3144589	3.8671280
GPM	-2.5805160	168.1639688	-9.7664743	0.2307054	0.3792332	0.5733164	0.9383119
LVG	3.6574914	28.8257837	1.0691798	1.5211127	2.1884281	3.6181929	19.0060371

The FREQ Procedure

Data Year - Fiscal				
fyear	Frequency	Percent	Cumulative Frequency	Cumulative Percent
1992	1828	2.50	1828	2.50
1993	2604	3.56	4432	6.05
1994	2970	4.06	7402	10.11
1995	3169	4.33	10571	14.44
1996	3281	4.48	13852	18.92
1997	3410	4.66	17262	23.58
1998	3204	4.38	20466	27.95
1999	2891	3.95	23357	31.90
2000	2702	3.69	26059	35.59
2001	2708	3.70	28767	39.29
2002	2677	3.66	31444	42.95
2003	2706	3.70	34150	46.64
2004	2710	3.70	36860	50.35
2005	2766	3.78	39626	54.12
2006	2670	3.65	42296	57.77
2007	2557	3.49	44853	61.26
2008	2583	3.53	47436	64.79
2009	2512	3.43	49948	68.22
2010	2419	3.30	52367	71.53
2011	2404	3.28	54771	74.81
2012	2376	3.25	57147	78.06
2013	2343	3.20	59490	81.26
2014	2305	3.15	61795	84.40
2015	2298	3.14	64093	87.54
2016	2250	3.07	66343	90.62
2017	2194	3.00	68537	93.61
2018	2200	3.00	70737	96.62
2019	2220	3.03	72957	99.65
2020	256	0.35	73213	100.00

The MEANS Procedure

Variable	Mean	Std Dev	1st Pctl	25th Pctl	50th Pctl	75th Pctl	99th Pctl
earn	0.0043219	0.1832375	-0.7391815	0.0050507	0.0312746	0.0717865	0.2350634
AFE	-0.000946042	0.0601475	-0.0839261	-0.000830947	0.000264322	0.0021923	0.0552661
ATR	0.9474829	0.7869310	0.0289338	0.3477440	0.8010825	1.3228411	3.8800525
GPM	0.2509825	1.1755509	-9.7664743	0.2307186	0.3792336	0.5733011	0.9376784
LVG	3.6507436	3.6339240	1.0747057	1.5331467	2.2033289	3.6442469	19.0718631

The REG Procedure
Model: MODEL1

Dependent Variable: earn_p1

Number of Observations Read	73213
Number of Observations Used	73213

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	1124.57617	1124.57617	28070.4	<.0001
Error	73211	2933.02738	0.04006		
Corrected Total	73212	4057.60355			

Root MSE	0.20016	R-Square	0.2772
Dependent Mean	-0.00285	Adj R-Sq	0.2771
Coeff Var	-7034.09605		

Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	-0.00577	0.00073994	-7.80	<.0001
earn	1	0.67638	0.00404	167.54	<.0001

The REG Procedure
Model: MODEL1
Dependent Variable: earn_p1
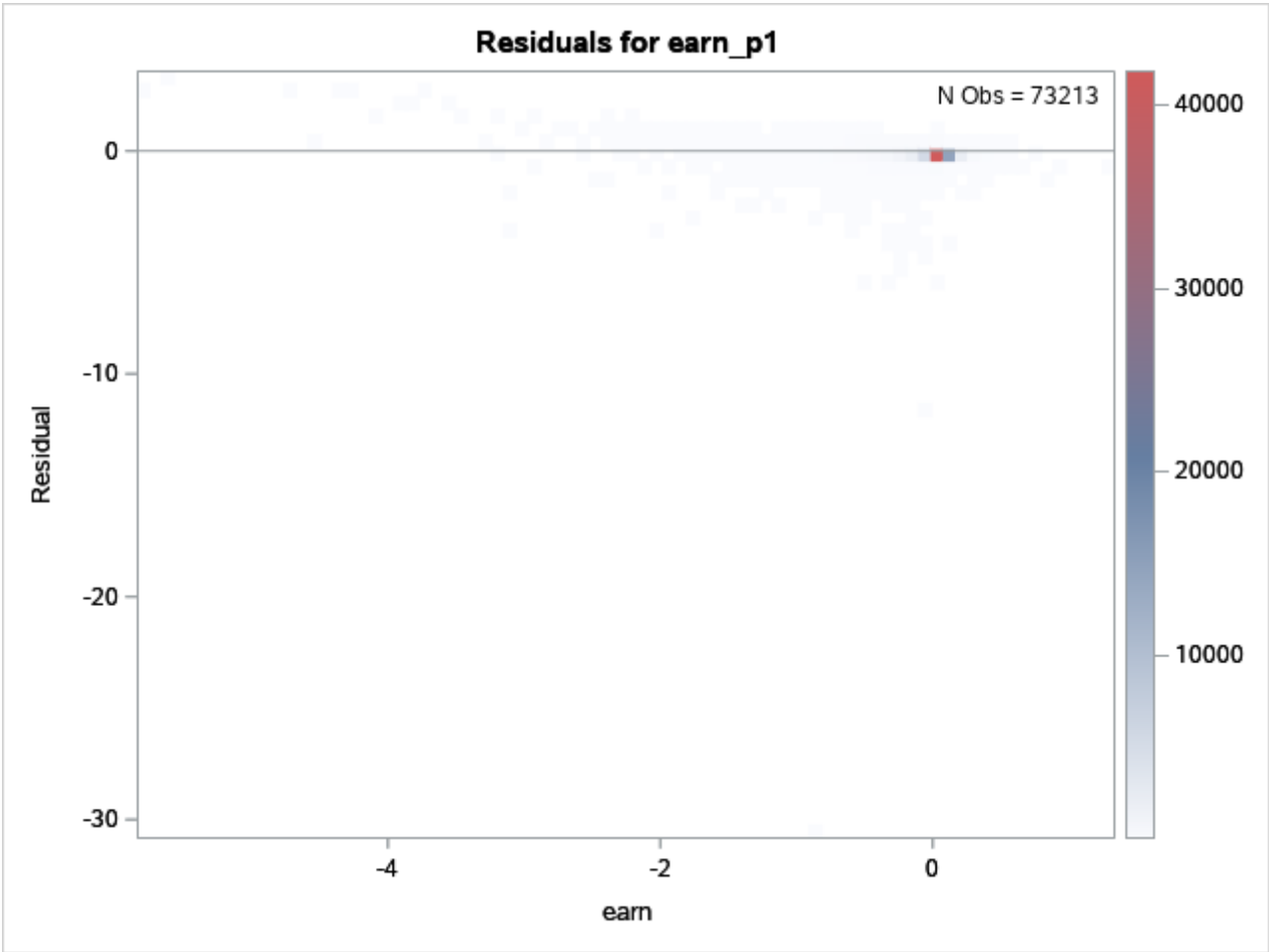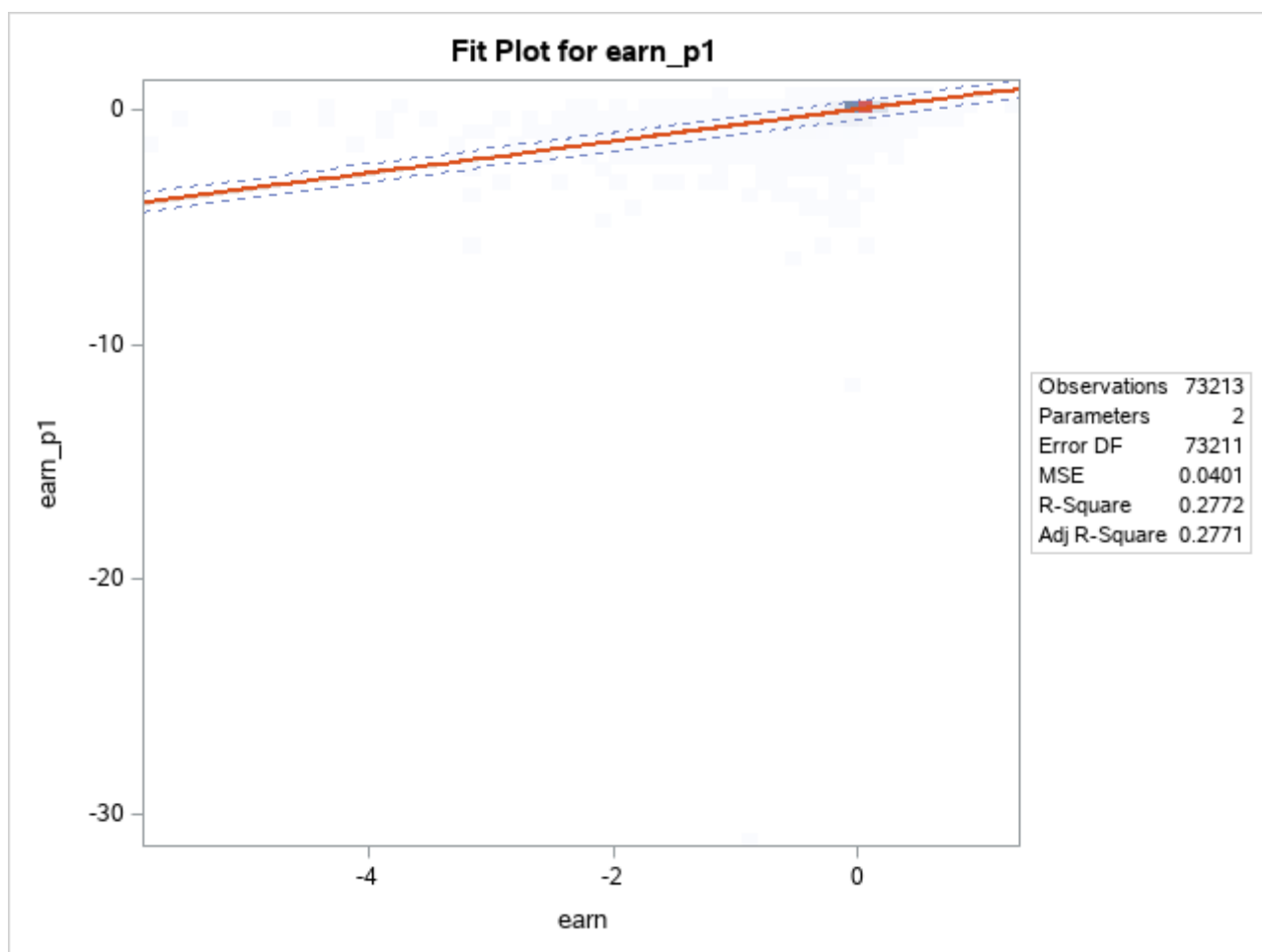
Fit Plot for earn_p1

Observations	73213
Parameters	2
Error DF	73211
MSE	0.0401
R-Square	0.2772
Adj R-Square	0.2771

The REG Procedure
Model: MODEL1
Dependent Variable: earn_p1

Number of Observations Read	73213
Number of Observations Used	73213

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	4	1193.97927	298.49482	7630.96	<.0001
Error	73208	2863.62428	0.03912		
Corrected Total	73212	4057.60355			

Root MSE	0.19778	R-Square	0.2943
Dependent Mean	-0.00285	Adj R-Sq	0.2942
Coeff Var	-6950.51768		

Parameter Estimates

Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	-0.04473	0.00162	-27.57	<.0001
earn	1	0.58622	0.00456	128.65	<.0001
ATR	1	0.02309	0.00102	22.57	<.0001
GPM	1	0.02324	0.00069684	33.35	<.0001
LVG	1	0.00319	0.00021701	14.69	<.0001

The REG Procedure
Model: MODEL1
Dependent Variable: AFE_p1

Number of Observations Read	73213
Number of Observations Used	73213

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	1.45990	1.45990	329.22	<.0001
Error	73211	324.64468	0.00443		
Corrected Total	73212	326.10458			

Root MSE	0.06659	R-Square	0.0045
Dependent Mean	-0.00191	Adj R-Sq	0.0045
Coeff Var	-3485.67470		

Parameter Estimates

Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	-0.00184	0.00024614	-7.48	<.0001
AFE	1	0.07424	0.00409	18.14	<.0001

The REG Procedure
Model: MODEL1
Dependent Variable: AFE_p1
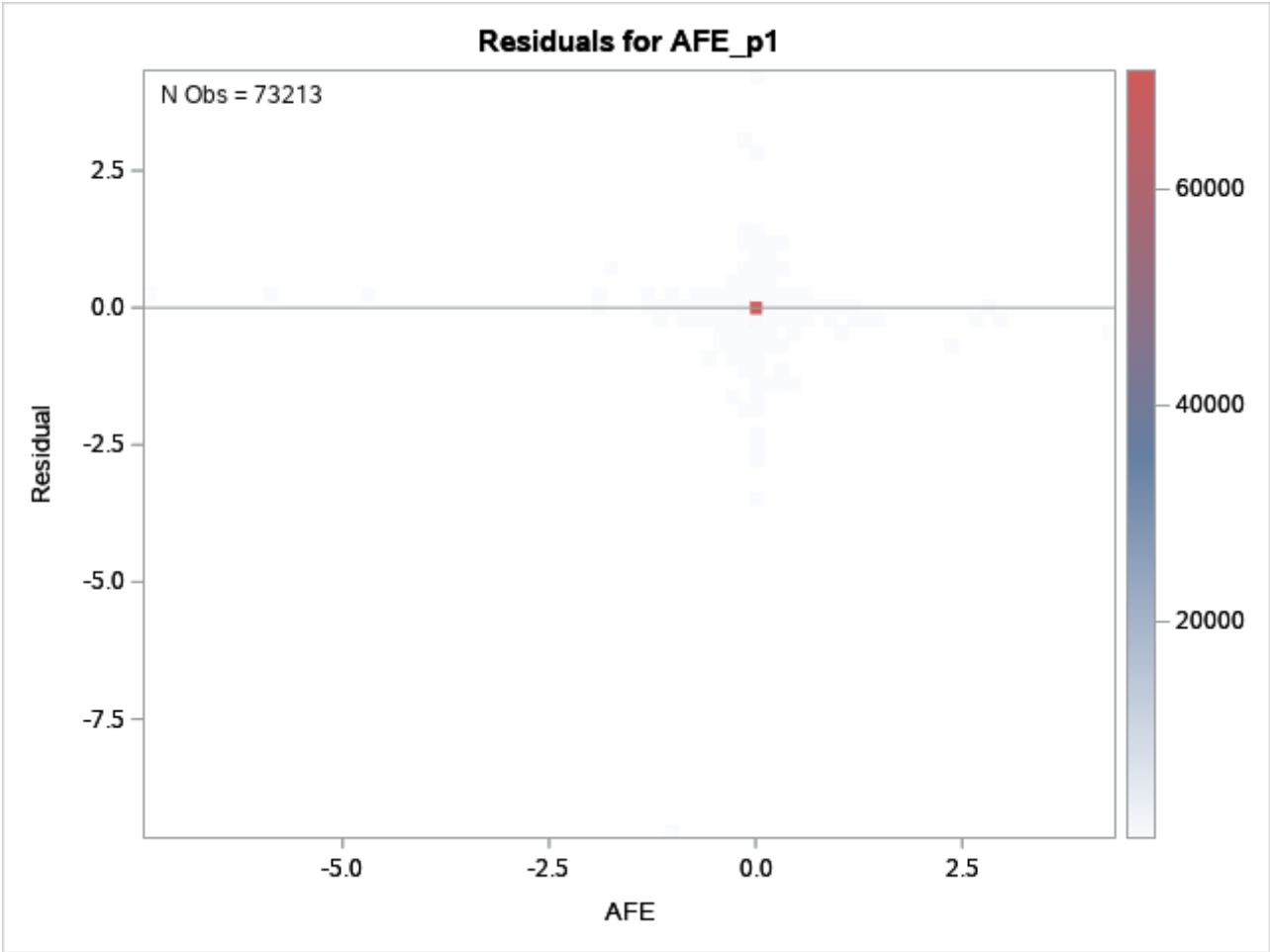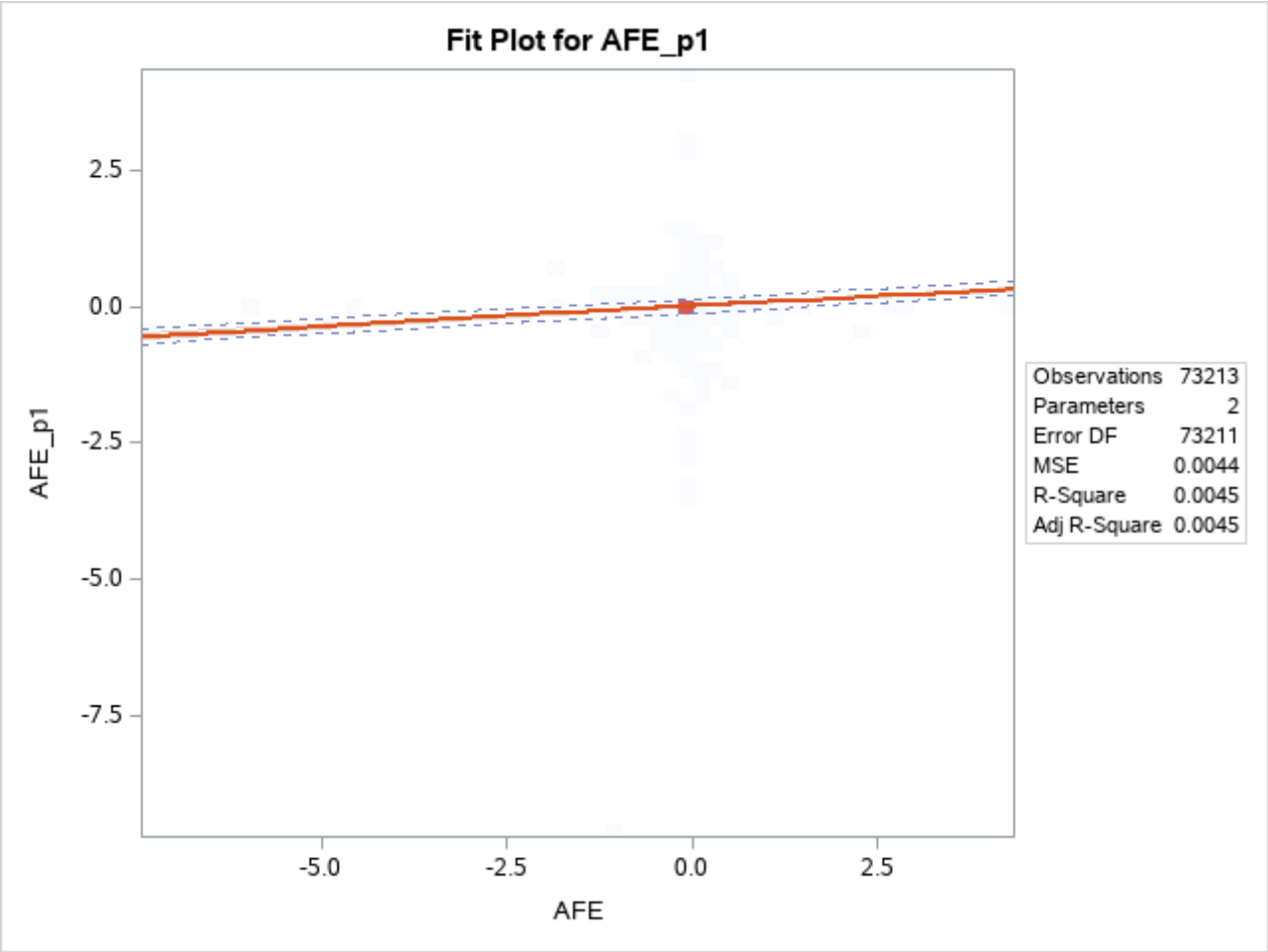
Residuals for AFE_p1

Fit Plot for AFE_p1

Observations	73213
Parameters	2
Error DF	73211
MSE	0.0044
R-Square	0.0045
Adj R-Square	0.0045

The REG Procedure
Model: MODEL1
Dependent Variable: AFE_p1

Number of Observations Read	73213
Number of Observations Used	73213

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	4	1.56927	0.39232	88.50	<.0001
Error	73208	324.53531	0.00443		
Corrected Total	73212	326.10458			

Root MSE	0.06658	R-Square	0.0048
Dependent Mean	-0.00191	Adj R-Sq	0.0048
Coeff Var	-3485.15894		

Parameter Estimates

Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	-0.00328	0.00053584	-6.12	<.0001
AFE	1	0.07413	0.00409	18.12	<.0001
ATR	1	0.00048928	0.00033580	1.46	0.1451
GPM	1	-0.00066176	0.00021251	-3.11	0.0018
LVG	1	0.00031264	0.00007293	4.29	<.0001

The CORR Procedure

4 With Variables:	epsfi epsfx epspi epspx
2 Variables:	actual CONSENSUS

Simple Statistics

Variable	N	Mean	Std Dev	Median	Minimum	Maximum	Label
epsfi	73066	1.74224	57.08966	0.95000	-68.61000	8548	Earnings Per Share (Diluted) - Including Extraordinary Items
epsfx	72971	1.75915	57.11900	0.96000	-68.33000	8548	Earnings Per Share (Diluted) - Excluding Extraordinary Items
epspi	73203	1.76893	57.04261	0.97000	-68.61000	8548	Earnings Per Share (Basic) - Including Extraordinary Items
epspx	73203	1.78539	57.03464	0.98000	-68.33000	8548	Earnings Per Share (Basic) - Excluding Extraordinary Items
actual	73213	1.89460	46.34088	1.10000	-53.05000	6232	actual value
CONSENSUS	73213	1.88550	44.19363	1.10000	-61.00000	6342	

Spearman Correlation Coefficients
Prob > |r| under H0: Rho=0
Number of Observations

	actual	CONSENSUS
epsfi **Earnings Per Share (Diluted) - Including Extraordinary Items**	0.89400 <.0001 73066	0.88774 <.0001 73066
epsfx **Earnings Per Share (Diluted) - Excluding Extraordinary Items**	0.90802 <.0001 72971	0.90186 <.0001 72971
epspi **Earnings Per Share (Basic) - Including Extraordinary Items**	0.89309 <.0001 73203	0.88671 <.0001 73203
epspx **Earnings Per Share (Basic) - Excluding Extraordinary Items**	0.90722 <.0001 73203	0.90093 <.0001 73203

The MEANS Procedure

Variable	Mean
analystABFE	0.0182731
analystMSFE	0.0218387
modelABFE	0.0629256
modelMSFE	0.0196481