R Notebook

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There are 296 trasactions with DBA up to 90 days. ### Regression

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## 
## \begin{table}
## \begin{center}
## \begin{tabular}{l c c c c c c c c c c c c }
## \hline
##   & Model 1 & Model 2 & Model 3 & Model 4 & Model 5 & Model 6 & Model 7 & Model 8 & Model 9 & Model 10
## \hline
## (Intercept)   & $1.88^{***}$ & $2.54^{***}$ & $3.51^{***}$ & $4.17^{***}$ & $4.58^{***}$ & $5.92^{***}
##               & $(0.51)$     & $(0.68)$     & $(0.77)$     & $(0.87)$     & $(0.92)$     & $(0.98)$
## DOWMonday     & $0.66$       & $1.16$       & $0.49$       & $1.62$       & $2.57^{**}$  & $2.35^{*}$
##               & $(0.49)$     & $(0.66)$     & $(0.76)$     & $(0.85)$     & $(0.90)$     & $(0.98)$
## DOWTuesday    & $0.30$       & $1.23$       & $0.15$       & $-0.69$      & $-0.44$      & $-1.09$
##               & $(0.51)$     & $(0.68)$     & $(0.78)$     & $(0.88)$     & $(0.94)$     & $(1.01)$
## DOWWednesday  & $-0.17$      & $0.53$       & $0.97$       & $0.15$       & $-0.43$      & $-1.02$
##               & $(0.48)$     & $(0.65)$     & $(0.74)$     & $(0.84)$     & $(0.89)$     & $(0.97)$
## DOWThursday   & $1.28^{**}$  & $2.05^{**}$  & $2.42^{**}$  & $2.71^{**}$  & $2.28^{*}$   & $1.36$
##               & $(0.48)$     & $(0.64)$     & $(0.73)$     & $(0.83)$     & $(0.88)$     & $(0.96)$
## DOWFriday     & $1.18^{*}$   & $2.68^{***}$ & $3.16^{***}$ & $3.62^{***}$ & $4.26^{***}$ & $3.22^{**}$
##               & $(0.49)$     & $(0.65)$     & $(0.75)$     & $(0.85)$     & $(0.90)$     & $(0.98)$
## DOWSaturday   & $1.62^{**}$  & $2.69^{***}$ & $3.45^{***}$ & $4.17^{***}$ & $4.78^{***}$ & $4.32^{***}
##               & $(0.49)$     & $(0.65)$     & $(0.75)$     & $(0.85)$     & $(0.91)$     & $(0.98)$
## ROH1         & $1.01^{***}$ &              &              &              &              &
##              & $(0.01)$      &              &              &              &              &
## ROH2         &              & $1.01^{***}$ &              &              &              &
##              &              & $(0.01)$      &              &              &              &
## ROH3         &              &              & $1.03^{***}$ &              &              &
##              &              &              & $(0.02)$      &              &              &
## ROH4         &              &              &              & $1.04^{***}$ &              &
##              &              &              &              & $(0.02)$      &              &
## ROH5         &              &              &              &              & $1.06^{***}$ &
##              &              &              &              &              & $(0.02)$      &
## ROH6         &              &              &              &              &              & $1.07^{***}
##              &              &              &              &              &              & $(0.02)$
## ROH7         &              &              &              &              &              &
##              &              &              &              &              &              &
## ROH14        &              &              &              &              &              &
##              &              &              &              &              &              &
## ROH21        &              &              &              &              &              &
##              &              &              &              &              &              &
## ROH30        &              &              &              &              &              &
##              &              &              &              &              &              &
## ROH60        &              &              &              &              &              &
##              &              &              &              &              &              &
## ROH90        &              &              &              &              &              &
##              &              &              &              &              &              &
## \hline
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## R$^2$        & 0.97          & 0.95          & 0.93          & 0.92          & 0.91          & 0.89
## Adj. R$^2$   & 0.97          & 0.95          & 0.93          & 0.91          & 0.90          & 0.89
## Num. obs.    & 296           & 296           & 296           & 296           & 296           & 296
## RMSE         & 2.27          & 3.03          & 3.48          & 3.94          & 4.19          & 4.53
## \hline
## \multicolumn{13}{l}{\scriptsize{$^{***}p<0.001$, $^{**}p<0.01$, $^*p<0.05$}}
## \end{tabular}
## \caption{Statistical models}
## \label{table:coefficients}
## \end{center}
## \end{table}
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	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7	Model 8	Model 9	Model 10	Model 11	Model 12
(Intercept)	1.88***	2.54***	3.51***	4.17***	4.58***	5.92***	6.69***	11.59***	17.74***	21.88***	27.68***	32.50***
	(0.51)	(0.68)	(0.77)	(0.87)	(0.92)	(0.98)	(1.11)	(1.61)	(1.80)	(1.87)	(2.00)	(1.93)
DOWMonday	0.66	1.16	0.49	1.62	2.57**	2.35*	3.01**	7.60***	8.52***	10.36***	12.89***	12.19***
	(0.49)	(0.66)	(0.76)	(0.85)	(0.90)	(0.98)	(1.11)	(1.62)	(1.93)	(2.10)	(2.39)	(2.52)
DOWTuesday	0.30	1.23	0.15	−0.69	−0.44	−1.09	−0.44	2.91	3.02	4.68*	3.96	3.24
	(0.51)	(0.68)	(0.78)	(0.88)	(0.94)	(1.01)	(1.15)	(1.70)	(2.03)	(2.23)	(2.53)	(2.67)
DOWWednesday	−0.17	0.53	0.97	0.15	−0.43	−1.02	−0.86	1.65	1.77	2.61	2.90	2.19
	(0.48)	(0.65)	(0.74)	(0.84)	(0.89)	(0.97)	(1.10)	(1.62)	(1.93)	(2.12)	(2.41)	(2.53)
DOWThursday	1.28**	2.05**	2.42**	2.71**	2.28*	1.36	1.48	3.09	2.66	2.91	4.18	3.46
	(0.48)	(0.64)	(0.73)	(0.83)	(0.88)	(0.96)	(1.08)	(1.60)	(1.91)	(2.09)	(2.37)	(2.50)
DOWFriday	1.18*	2.68***	3.16***	3.62***	4.26***	3.22**	2.83*	3.87*	2.70	2.53	2.99	3.09
	(0.49)	(0.65)	(0.75)	(0.85)	(0.90)	(0.98)	(1.11)	(1.64)	(1.96)	(2.15)	(2.44)	(2.58)
DOWSaturday	1.62**	2.69***	3.45***	4.17***	4.78***	4.32***	4.04***	3.83*	1.63	0.94	0.49	−0.60
	(0.49)	(0.65)	(0.75)	(0.85)	(0.91)	(0.98)	(1.11)	(1.64)	(1.95)	(2.13)	(2.42)	(2.55)
ROH1	1.01***											
	(0.01)											
ROH2		1.01***										
		(0.01)										
ROH3			1.03***									
			(0.02)									
ROH4				1.04***								
				(0.02)								
ROH5					1.06***							
					(0.02)							
ROH6						1.07***						
						(0.02)						
ROH7							1.09***					
							(0.03)					
ROH14								1.09***				
								(0.05)				
ROH21									1.05***			
									(0.06)			
ROH30										1.06***		
										(0.07)		
ROH60											1.29***	
											(0.13)	
ROH90												1.31***
												(0.17)
R^2	0.97	0.95	0.93	0.92	0.91	0.89	0.86	0.69	0.56	0.47	0.32	0.24
Adj. R^2	0.97	0.95	0.93	0.91	0.90	0.89	0.85	0.68	0.55	0.46	0.30	0.22
Num. obs.	296	296	296	296	296	296	296	296	296	296	296	296
RMSE	2.27	3.03	3.48	3.94	4.19	4.53	5.13	7.60	9.07	9.92	11.25	11.87

$^{***}p < 0.001$, $^{**}p < 0.01$, $^{*}p < 0.05$