

OLS Regression Results

```

=====
Dep. Variable:          베타값      R-squared:          0.620
Model:                  OLS      Adj. R-squared:       0.610
Method:                 Least Squares      F-statistic:        67.68
Date:                  Fri, 27 Nov 2020      Prob (F-statistic):  4.91e-73
Time:                  22:32:59      Log-Likelihood:     19.739
No. Observations:      384      AIC:                -19.48
Df Residuals:          374      BIC:                20.03
Df Model:              9
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
대형주	0.0756	0.033	2.273	0.024	0.010	0.141
중형주	0.0890	0.037	2.417	0.016	0.017	0.161
코스피	0.2319	0.030	7.686	0.000	0.173	0.291
time2	0.0045	0.034	0.132	0.895	-0.063	0.072
time3	0.0094	0.035	0.269	0.788	-0.059	0.078
time4	0.0740	0.045	1.661	0.097	-0.014	0.162
거래량	-3.122e-08	1.68e-08	-1.861	0.064	-6.42e-08	1.77e-09
per	2.364e-15	1.36e-15	1.740	0.083	-3.07e-16	5.04e-15
IT	0.8730	0.038	22.791	0.000	0.798	0.948
화학, 소재	0.8059	0.052	15.620	0.000	0.704	0.907
유틸리티	0.0357	0.088	0.404	0.687	-0.138	0.210
에너지	0.8273	0.054	15.411	0.000	0.722	0.933
필수소비재	0.3145	0.052	6.022	0.000	0.212	0.417
금융	0.6447	0.036	17.698	0.000	0.573	0.716
헬스케어	0.9002	0.040	22.661	0.000	0.822	0.978
전기차	0.7388	0.055	13.388	0.000	0.630	0.847
건설업	0.6541	0.076	8.626	0.000	0.505	0.803
통신, 방송	0.5874	0.047	12.627	0.000	0.496	0.679
유통, 의류	0.6383	0.052	12.183	0.000	0.535	0.741
코로나와 IT	0.1669	0.070	2.374	0.018	0.029	0.305
코로나와 전기차	0.0886	0.117	0.756	0.450	-0.142	0.319
코로나와 헬스케어	-0.1632	0.075	-2.185	0.030	-0.310	-0.016
삼성전자	0.3699	0.241	1.533	0.126	-0.104	0.844
sk하이닉스	0.1963	0.116	1.694	0.091	-0.032	0.424
삼성바이오로직스	-0.2394	0.131	-1.828	0.068	-0.497	0.018
lg화학	0.1354	0.109	1.248	0.213	-0.078	0.349
naver	-0.5589	0.132	-4.221	0.000	-0.819	-0.299
셀트리온	-0.1258	0.130	-0.971	0.332	-0.381	0.129
현대차	0.0007	0.108	0.006	0.995	-0.212	0.214
삼성sdi	0.2302	0.109	2.121	0.035	0.017	0.444
카카오	0.0461	0.215	0.214	0.831	-0.377	0.469
lg생활건강	-0.2488	0.112	-2.220	0.027	-0.469	-0.028
기아차	-0.1659	0.109	-1.528	0.127	-0.379	0.048
현대모비스	0.0130	0.109	0.119	0.905	-0.201	0.227
삼성물산	0.1769	0.111	1.596	0.111	-0.041	0.395
posco	-0.0437	0.111	-0.394	0.694	-0.262	0.175
kb금융	0.0111	0.112	0.099	0.921	-0.208	0.231
sk텔레콤	-0.6099	0.108	-5.646	0.000	-0.822	-0.398
엔씨소프트	-0.6076	0.118	-5.147	0.000	-0.840	-0.375
신한지주	-0.0597	0.112	-0.535	0.593	-0.279	0.160
sk	0.1030	0.113	0.913	0.362	-0.119	0.325
삼성생명	0.0218	0.113	0.194	0.846	-0.199	0.243
셀트리온헬스케어	0.1502	0.115	1.309	0.191	-0.075	0.376
씨젠	-0.3948	0.114	-3.456	0.001	-0.619	-0.170
에이치엘비	0.3084	0.157	1.959	0.051	-0.001	0.618
알테오젠	-0.0010	0.001	-0.976	0.330	-0.003	0.001
셀트리온제약	0.4484	0.159	2.827	0.005	0.137	0.760
에코프로비엠	0.2450	0.122	2.010	0.045	0.005	0.485
제넥신	0.0009	0.001	0.790	0.430	-0.001	0.003
CJ ENM	0.0709	0.109	0.651	0.515	-0.143	0.285
케이엠더블유	-0.0009	0.149	-0.006	0.995	-0.295	0.293
펄어비스	-0.3544	0.116	-3.065	0.002	-0.582	-0.127
휴젤	-0.0288	0.114	-0.253	0.800	-0.253	0.195
sk머티리얼즈	-0.2215	0.111	-1.995	0.047	-0.440	-0.003
스튜디오드래곤	0.1240	0.109	1.141	0.255	-0.090	0.338
메드팩토	0.0013	0.001	1.215	0.225	-0.001	0.003
원익IPS	0.3441	0.110	3.119	0.002	0.127	0.561
천보	0.2778	0.122	2.279	0.023	0.038	0.517
오스코텍	0.3523	0.212	1.660	0.098	-0.065	0.770
메지온	0.0033	0.001	3.124	0.002	0.001	0.005
셀리버리	0.0007	0.001	0.716	0.474	-0.001	0.003
동진세미캠	0.1999	0.111	1.805	0.072	-0.018	0.418
코오롱글로벌	0.1416	0.114	1.245	0.214	-0.082	0.365
한국콜마홀딩스	0.3431	0.113	3.042	0.003	0.121	0.565
한국카본	0.1490	0.096	1.556	0.121	-0.039	0.337
한국자산신탁	0.0213	0.113	0.189	0.850	-0.200	0.243
케이씨텍	0.3626	0.112	3.228	0.001	0.142	0.583

Omnibus:	5.265	Durbin-Watson:	2.213
Prob(Omnibus):	0.072	Jarque-Bera (JB):	7.223
Skew:	-0.009	Prob(JB):	0.0270
Kurtosis:	3.672	Cond. No.	2.83e+19

Notes:

- [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
- [2] The smallest eigenvalue is 4.96e-11. This might indicate that there are strong multicollinearity problems or that the design matrix is singular.