Relationship of Retrace-Beat_size [fluctuate-USA-IT]

OLS Regression Results

==

Dep. Variable:	y	R-squared:	0.093
Model:	OLS	Adj. R-squared:	0.011
Method:	Least Squares	F-statistic:	1.127
Date:	Thu, 13 Mar 2025	Prob (F-statistic):	0.311
Time:	18:43:32	Log-Likelihood:	-45.646
No. Observations:	13	AIC:	95.29
Df Residuals:	11	BIC:	96.42
Df Model:	1		
Covariance Type:	nonrobust		

==

	coef	std err	t	P>|t|	[0.025	0.975]
const	11.3576	2.984	3.806	0.003	4.790	17.926
x1	-4.0759	3.839	-1.062	0.311	-12.524	4.373

==

Omnibus:	8.979	Durbin-Watson:	2.227
Prob(Omnibus):	0.011	Jarque-Bera (JB):	5.224
Skew:	1.498	Prob(JB):	0.0734
Kurtosis:	3.815	Cond. No.	2.03

==

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.