## Relationship of Retrace-Beat\_size [beat\_down-USA-IT]

## **OLS Regression Results**

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0.003 Dep. Variable: y R-squared: Model: OLS Adj. R-squared: -0.020 Method: Least Squares F-statistic: 0.1168 Date: Thu, 13 Mar 2025 Prob (F-statistic): 0.734 Time: 18:43:31 Log-Likelihood: -191.11 No. Observations: 46 AIC: 386.2 Df Residuals: 44 BIC: 389.9

Df Model: 1

Covariance Type: nonrobust

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coef std err t P>|t| [0.025 0.975]

const 16.9282 2.940 5.757 0.000 11.002 22.854 x1 2.7839 8.146 0.342 0.734 -13.634 19.202

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Omnibus: 9.137 Durbin-Watson: 1.913 Prob(Omnibus): 0.010 Jarque-Bera (JB): 9.412

 Skew:
 1.108 Prob(JB):
 0.00904

 Kurtosis:
 3.050 Cond. No.
 3.69

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## Notes:

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