Index & Stock Selector

Select Index:

S&P 500 × ▾

Select Stocks (Limit: 10):

× MMM × ABT × ABBV × ACN × ADBE × AES × AMD × A × APD × AKAM × ▾

Stocks selected: 10 out of 10. Remaining: 0

`Time range: 2015-01-05 to 2024-10-30`

```
                            OLS Regression Results
==============================================================================
Dep. Variable:                  SP500   R-squared:                       0.845
Model:                            OLS   Adj. R-squared:                  0.844
Method:                 Least Squares   F-statistic:                     1342.
Date:                Thu, 14 Nov 2024   Prob (F-statistic):               0.00
Time:                        18:10:36   Log-Likelihood:                 9889.8
No. Observations:                2473   AIC:                        -1.976e+04
Df Residuals:                    2462   BIC:                        -1.969e+04
Df Model:                          10
Covariance Type:            nonrobust
==============================================================================
                 coef    std err          t      P>|t|      [0.025      0.975]
------------------------------------------------------------------------------
const      -9.381e-05   8.97e-05     -1.046      0.296      -0.000    8.2e-05
MMM            0.1020      0.007     14.734      0.000       0.088      0.116
ABT            0.0698      0.008      8.429      0.000       0.054      0.086
ABBV           0.0588      0.006      9.588      0.000       0.047      0.071
ACN            0.1669      0.008     19.791      0.000       0.150      0.183
ADBE           0.1159      0.006     19.953      0.000       0.104      0.127
AES            0.0818      0.005     16.424      0.000       0.072      0.092
AMD            0.0377      0.003     13.819      0.000       0.032      0.043
A              0.0725      0.008      9.594      0.000       0.058      0.087
APD            0.0946      0.007     12.987      0.000       0.080      0.109
AKAM           0.0312      0.005      5.861      0.000       0.021      0.042
==============================================================================
Omnibus:                      222.296   Durbin-Watson:                   1.974
Prob(Omnibus):                  0.000   Jarque-Bera (JB):             1316.542
Skew:                          -0.174   Prob(JB):                    1.31e-286
Kurtosis:                       6.557   Cond. No.                         102.
==============================================================================

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

Scatterplot Regression of Index Performance