

## Regression

### Notes

Output Created		16-OCT-2022 09:31:59
Comments		
Input	Data	/Users/ayushnpatel/Desktop/master-cp.sav
	Active Dataset	DataSet1
	Filter	<none>
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	1404
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Statistics are based on cases with no missing values for any variable used.
Syntax		REGRESSION /MISSING LISTWISE /STATISTICS COEFF OUTS R ANOVA /CRITERIA=PIN(.05) POUT(.10) /NOORIGIN /DEPENDENT ETH /METHOD=ENTER Nifty50 SP500 Gold USD.
Resources	Processor Time	00:00:00.02
	Elapsed Time	00:00:00.00
	Memory Required	4160 bytes
	Additional Memory Required for Residual Plots	0 bytes

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	USD, Gold, Nifty50, SP500 <sup>b</sup>	.	Enter

a. Dependent Variable: ETH

b. All requested variables entered.

### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.833 <sup>a</sup>	.694	.693	334.410222

a. Predictors: (Constant), USD, Gold, Nifty50, SP500

### ANOVA<sup>a</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	354150513	4	88537628.3	791.715	<.001 <sup>b</sup>
	Residual	156450445	1399	111830.196		
	Total	510600958	1403			

a. Dependent Variable: ETH

b. Predictors: (Constant), USD, Gold, Nifty50, SP500

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	6471.142	383.276		16.884	<.001
	Nifty50	-.136	.021	-.452	-6.505	<.001
	SP500	1.442	.092	1.388	15.698	<.001
	Gold	-1.131	.089	-.463	-12.672	<.001
	USD	-73.644	3.476	-.380	-21.187	<.001

a. Dependent Variable: ETH