

## Regression

### Notes

Output Created		14-OCT-2022 18:33:44
Comments		
Input	Data	/Users/ayushnpatel/Desktop/Projects/crypto/archive/day_change_cp_master.csv
	Active Dataset	DataSet2
	Filter	<none>
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	1403
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 BTC_dc /METHOD=ENTER Nifty50_dc SP500_dc gold_dc usd_dc.
Resources	Processor Time	00:00:00.03
	Elapsed Time	00:00:00.00
	Memory Required	4240 bytes
	Additional Memory Required for Residual Plots	0 bytes

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

Model	Variables Entered	Variables Removed	Method
1	usd_dc, SP500_dc, Nifty50_dc, gold_dc <sup>b</sup>	.	Enter

a. Dependent Variable: BTC\_dc

b. All requested variables entered.

### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.223 <sup>a</sup>	.050	.047	4.401209E-2

a. Predictors: (Constant), usd\_dc, SP500\_dc, Nifty50\_dc, gold\_dc

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

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.142	4	.035	18.276	<.001 <sup>b</sup>
	Residual	2.708	1398	.002		
	Total	2.850	1402			

a. Dependent Variable: BTC\_dc

b. Predictors: (Constant), usd\_dc, SP500\_dc, Nifty50\_dc, gold\_dc

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

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.001	.001		.955	.340
	Nifty50_dc	.026	.107	.007	.238	.812
	SP500_dc	.738	.105	.196	7.030	<.001
	gold_dc	.505	.137	.105	3.687	<.001
	usd_dc	.131	.315	.012	.416	.677

a. Dependent Variable: BTC\_dc