The MEANS Procedure

Analysis Variable : ret_fb				
N	Mean	Std Dev	Minimum	Maximum
250	-0.0010025	0.0239486	-0.1896092	0.0906131

The MEANS Procedure

Analysis Variable : ret_googl				
N	**Mean**	**Std Dev**	**Minimum**	**Maximum**
250	0.000051135	0.0177608	-0.0528017	0.0641636

The MEANS Procedure

Analysis Variable : ret_dis				
N	Mean	Std Dev	Minimum	Maximum
250	0.000070034	0.0130262	-0.0529487	0.0546089

The MEANS Procedure

Analysis Variable : ret_jnj				
N	Mean	Std Dev	Minimum	Maximum
250	-0.000099582	0.0138220	-0.1003787	0.0354479

The MEANS Procedure

Analysis Variable : ret_roku				
N	**Mean**	**Std Dev**	**Minimum**	**Maximum**
250	-0.0011445	0.0438504	-0.2229018	0.2131217

The CONTENTS Procedure

Data Set Name	WORK.FF	**Observations**	14032
Member Type	DATA	**Variables**	7
Engine	V9	**Indexes**	0
Created	05/23/2019 20:38:01	**Observation Length**	56
Last Modified	05/23/2019 20:38:01	**Deleted Observations**	0
Protection		**Compressed**	NO
Data Set Type		**Sorted**	NO
Label			
Data Representation	SOLARIS_X86_64, LINUX_X86_64, ALPHA_TRU64, LINUX_IA64		
Encoding	utf-8 Unicode (UTF-8)		

Engine/Host Dependent Information	
Data Set Page Size	131072
Number of Data Set Pages	7
First Data Page	1
Max Obs per Page	2334
Obs in First Data Page	2286
Number of Data Set Repairs	0
Filename	/saswork/SAS_work871900015169_odaws04-prod-us/SAS_work360100015169_odaws04-prod-us/ff.sas7bdat
Release Created	9.0401M5
Host Created	Linux
Inode Number	653783
Access Permission	rw-r--r--
Owner Name	u37563288
File Size	1MB
File Size (bytes)	1048576

Alphabetic List of Variables and Attributes

#	Variable	Type	Len	Format	Informat
6	CMA	Num	8	BEST12.	BEST32.
4	HML	Num	8	BEST12.	BEST32.
2	Mkt_RF	Num	8	BEST12.	BEST32.
7	RF	Num	8	BEST12.	BEST32.
5	RMW	Num	8	BEST12.	BEST32.
3	SMB	Num	8	BEST12.	BEST32.
1	VAR1	Num	8	BEST12.	BEST32.

The REG Procedure
Model: ff_5factor
Dependent Variable: rp

Number of Observations Read	251
Number of Observations Used	250
Number of Observations with Missing Values	1

Analysis of Variance

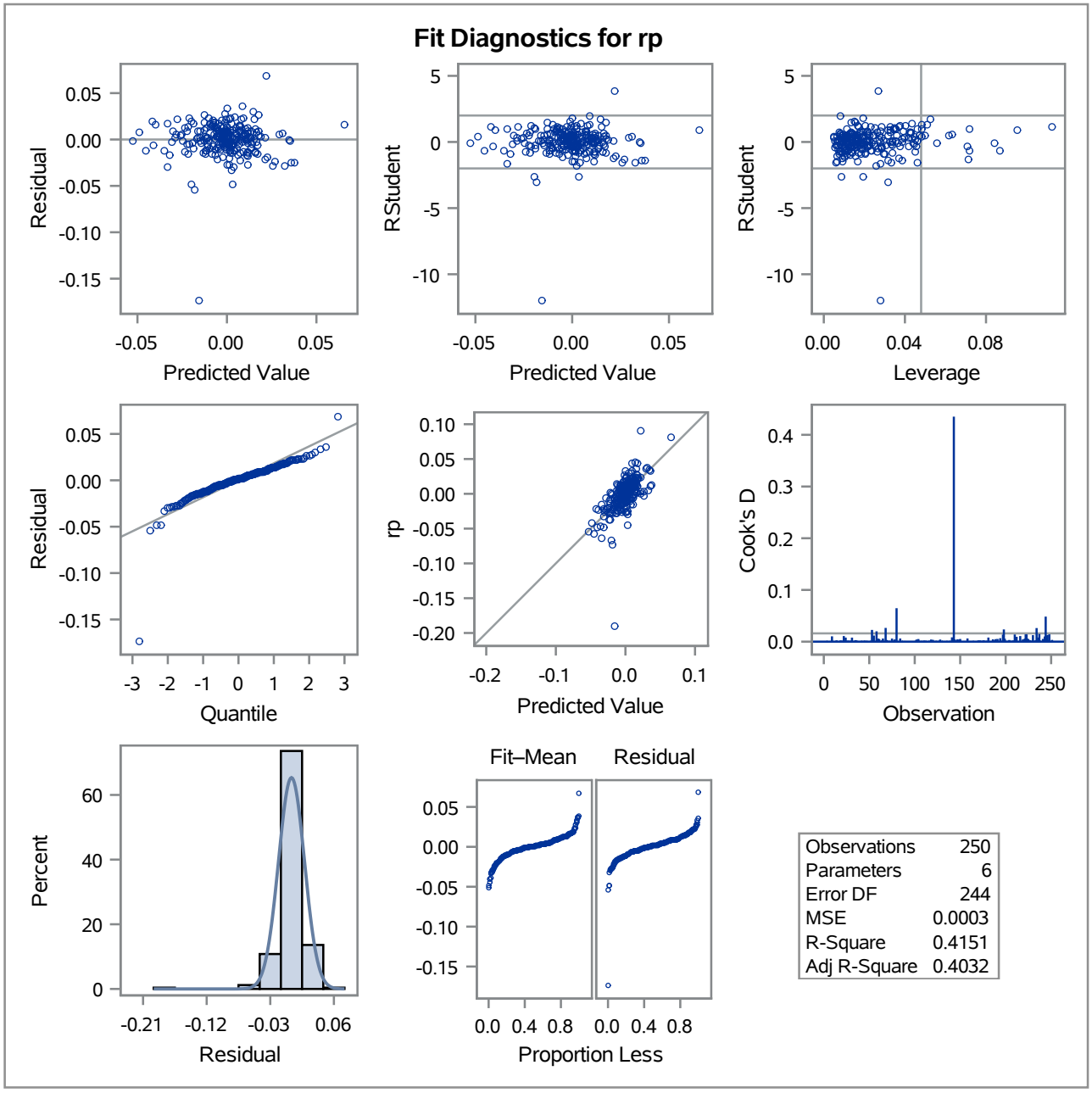
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	5	0.05929	0.01186	34.64	<.0001
Error	244	0.08353	0.00034234		
Corrected Total	249	0.14282			

Root MSE	0.01850	R-Square	0.4151
Dependent Mean	-0.00107	Adj R-Sq	0.4032
Coeff Var	-1723.97134		

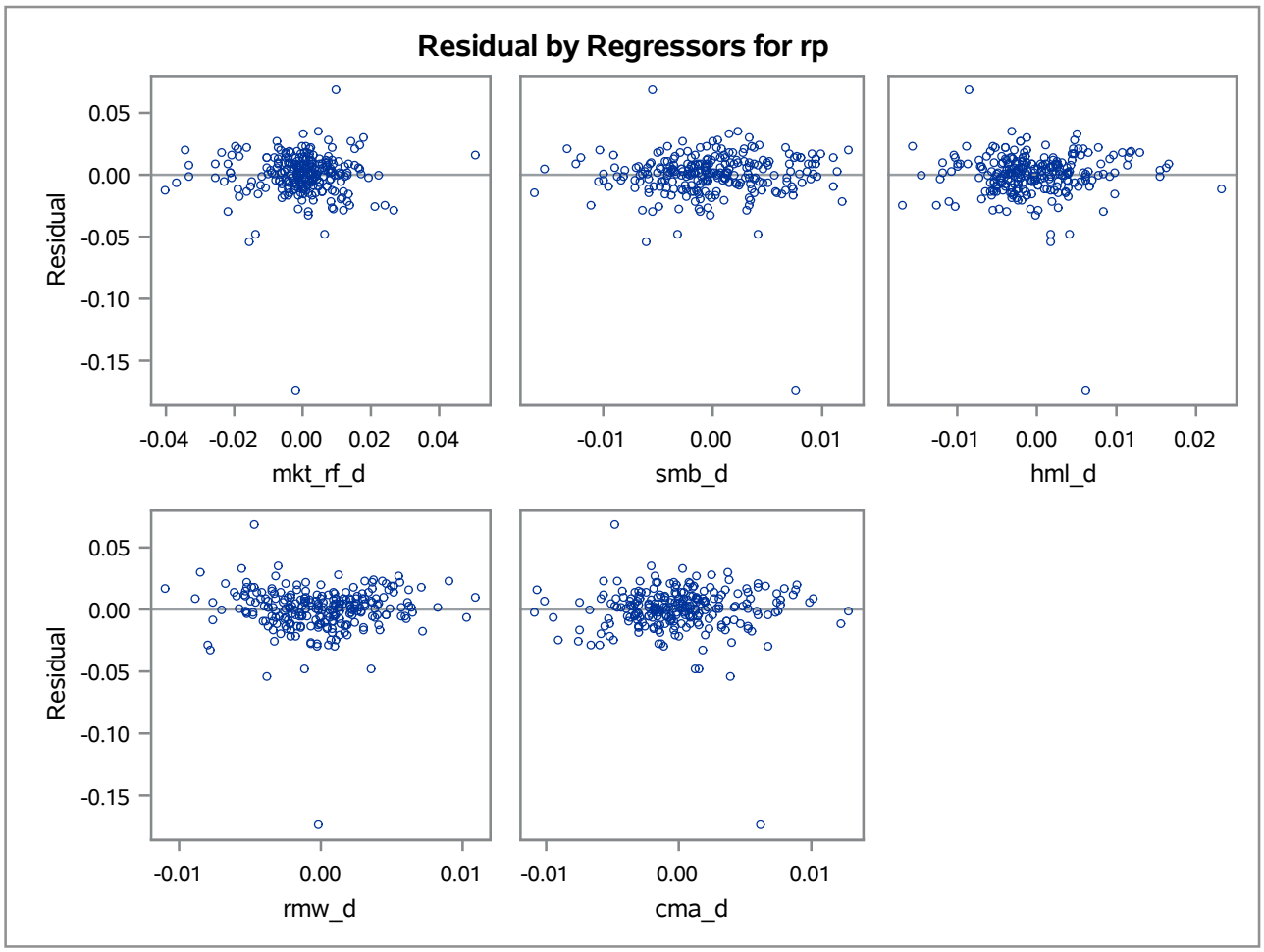
Parameter Estimates

Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	-0.00110	0.00118	-0.93	0.3526
mkt_rf_d	1	0.89663	0.12491	7.18	<.0001
smb_d	1	-0.18032	0.23480	-0.77	0.4433
hml_d	1	-0.38846	0.29099	-1.33	0.1831
rmw_d	1	-0.62734	0.33819	-1.85	0.0648
cma_d	1	-1.49362	0.44121	-3.39	0.0008

The REG Procedure
Model: ff_5factor
Dependent Variable: rp



The REG Procedure
Model: ff_5factor
Dependent Variable: rp



The REG Procedure
Model: ff_5factor
Dependent Variable: rp

Number of Observations Read	251
Number of Observations Used	250
Number of Observations with Missing Values	1

Analysis of Variance

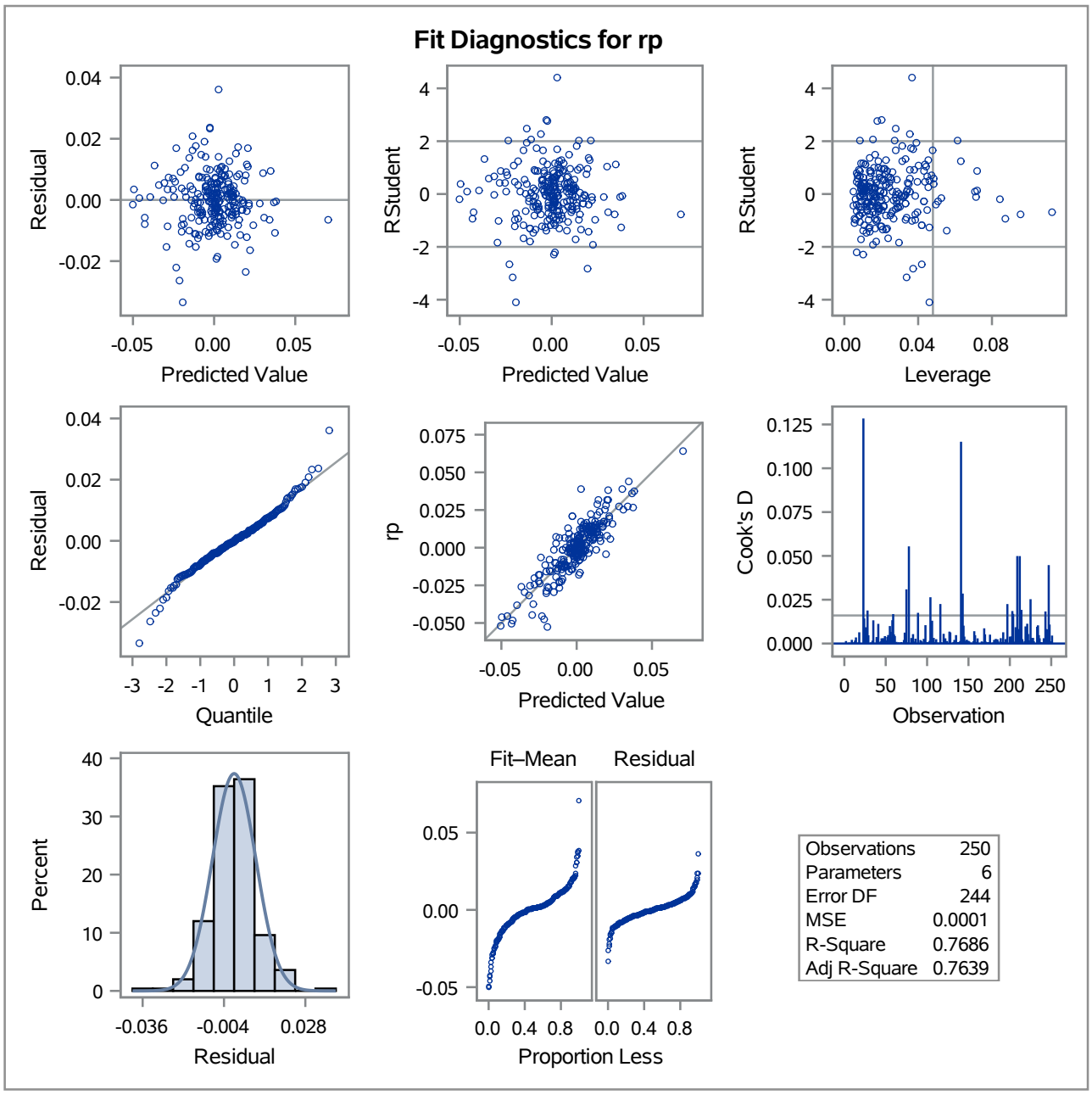
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	5	0.06038	0.01208	162.13	<.0001
Error	244	0.01817	0.00007448		
Corrected Total	249	0.07855			

Root MSE	0.00863	**R-Square**	0.7686
Dependent Mean	-0.00001959	**Adj R-Sq**	0.7639
Coeff Var	-44066		

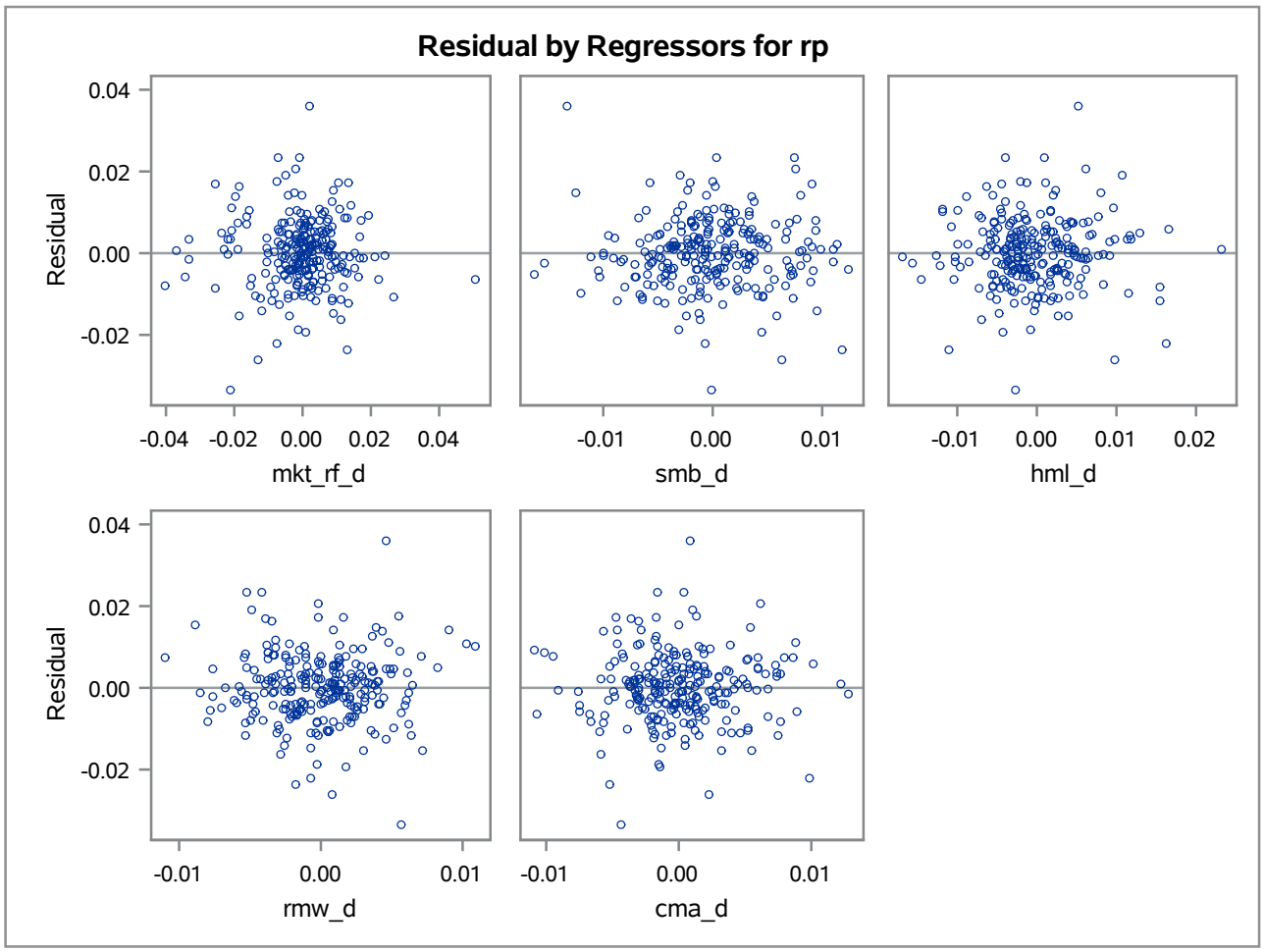
Parameter Estimates

Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	0.00003636	0.00055063	0.07	0.9474
mkt_rf_d	1	1.07235	0.05827	18.40	<.0001
smb_d	1	-0.34810	0.10952	-3.18	0.0017
hml_d	1	-0.24901	0.13573	-1.83	0.0678
rmw_d	1	-0.39983	0.15775	-2.53	0.0119
cma_d	1	-1.15519	0.20580	-5.61	<.0001

The REG Procedure
Model: ff_5factor
Dependent Variable: rp



The REG Procedure
Model: ff_5factor
Dependent Variable: rp



The REG Procedure
Model: ff_5factor
Dependent Variable: rp

Number of Observations Read	251
Number of Observations Used	250
Number of Observations with Missing Values	1

Analysis of Variance

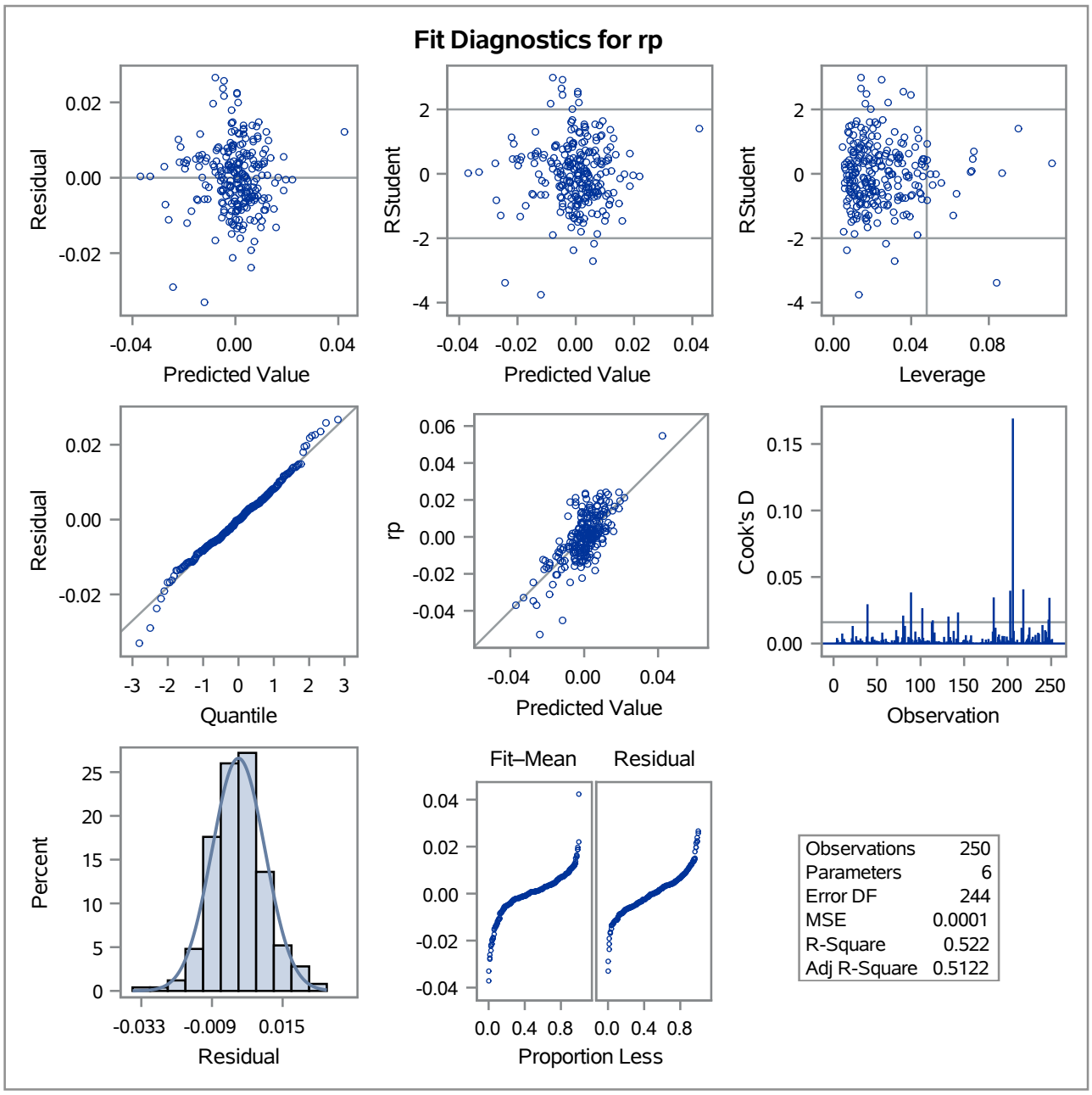
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	5	0.02205	0.00441	53.28	<.0001
Error	244	0.02020	0.00008277		
Corrected Total	249	0.04225			

Root MSE	0.00910	**R-Square**	0.5220
Dependent Mean	-6.86469E-7	**Adj R-Sq**	0.5122
Coeff Var	-1325334		

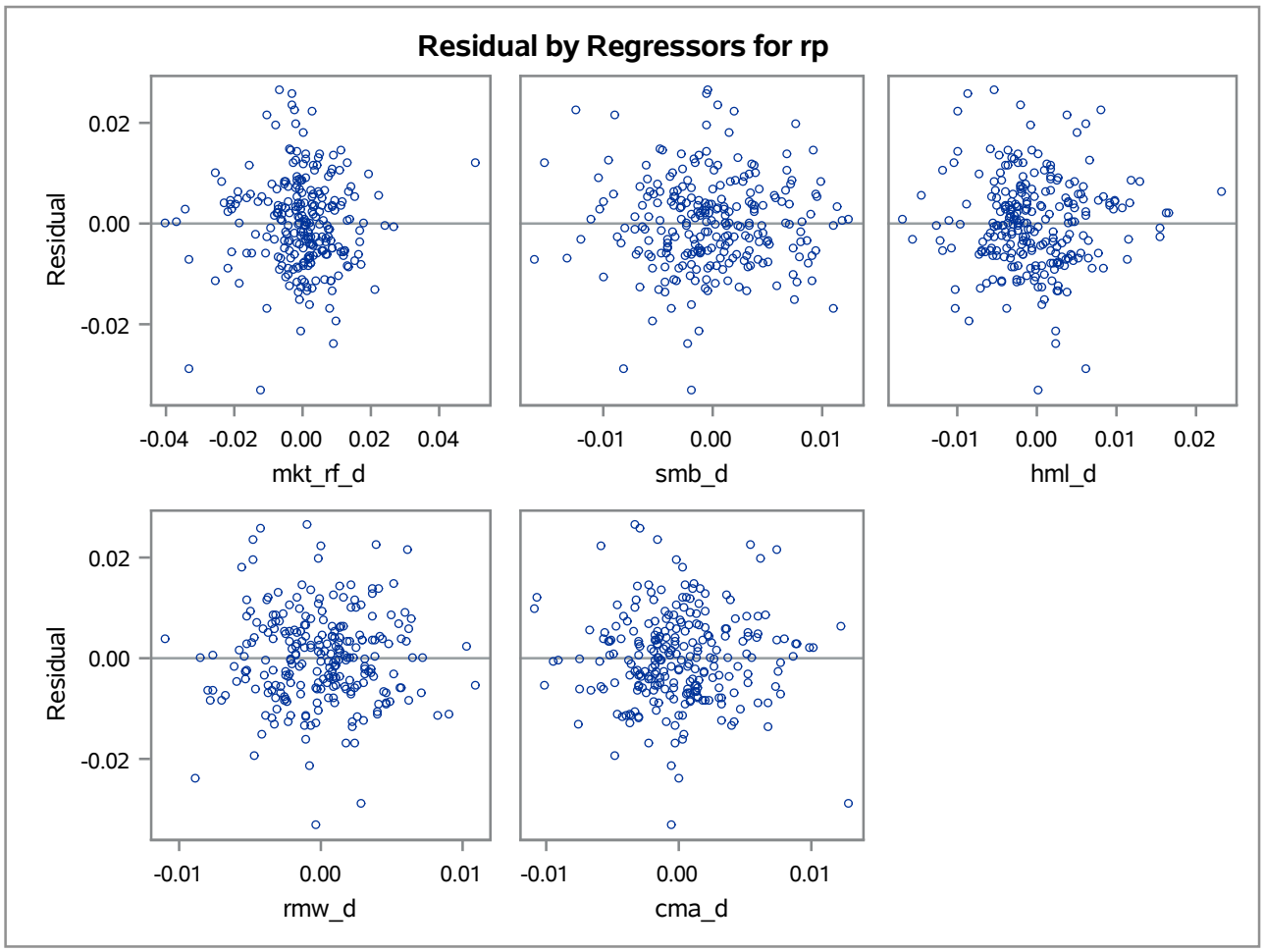
Parameter Estimates

Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	0.00021831	0.00058047	0.38	0.7072
mkt_rf_d	1	0.93396	0.06142	15.21	<.0001
smb_d	1	0.01488	0.11546	0.13	0.8976
hml_d	1	-0.10455	0.14309	-0.73	0.4657
rmw_d	1	0.26194	0.16630	1.58	0.1165
cma_d	1	0.53293	0.21695	2.46	0.0147

The REG Procedure
Model: ff_5factor
Dependent Variable: rp



The REG Procedure
Model: ff_5factor
Dependent Variable: rp



The REG Procedure
Model: ff_5factor
Dependent Variable: rp

Number of Observations Read	251
Number of Observations Used	250
Number of Observations with Missing Values	1

Analysis of Variance

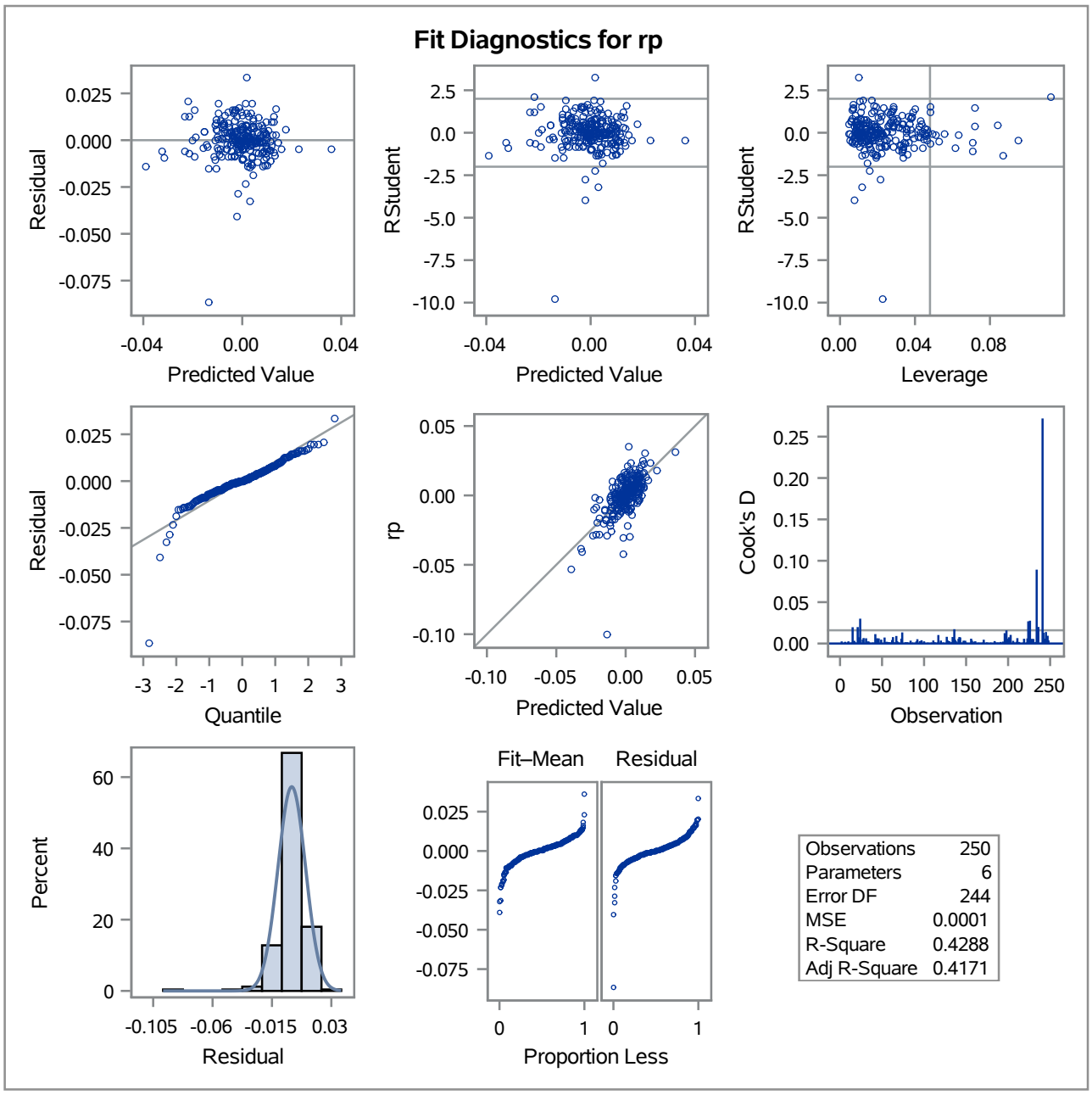
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	5	0.02040	0.00408	36.64	<.0001
Error	244	0.02717	0.00011136		
Corrected Total	249	0.04757			

Root MSE	0.01055	**R-Square**	0.4288
Dependent Mean	-0.00017030	**Adj R-Sq**	0.4171
Coeff Var	-6196.36701		

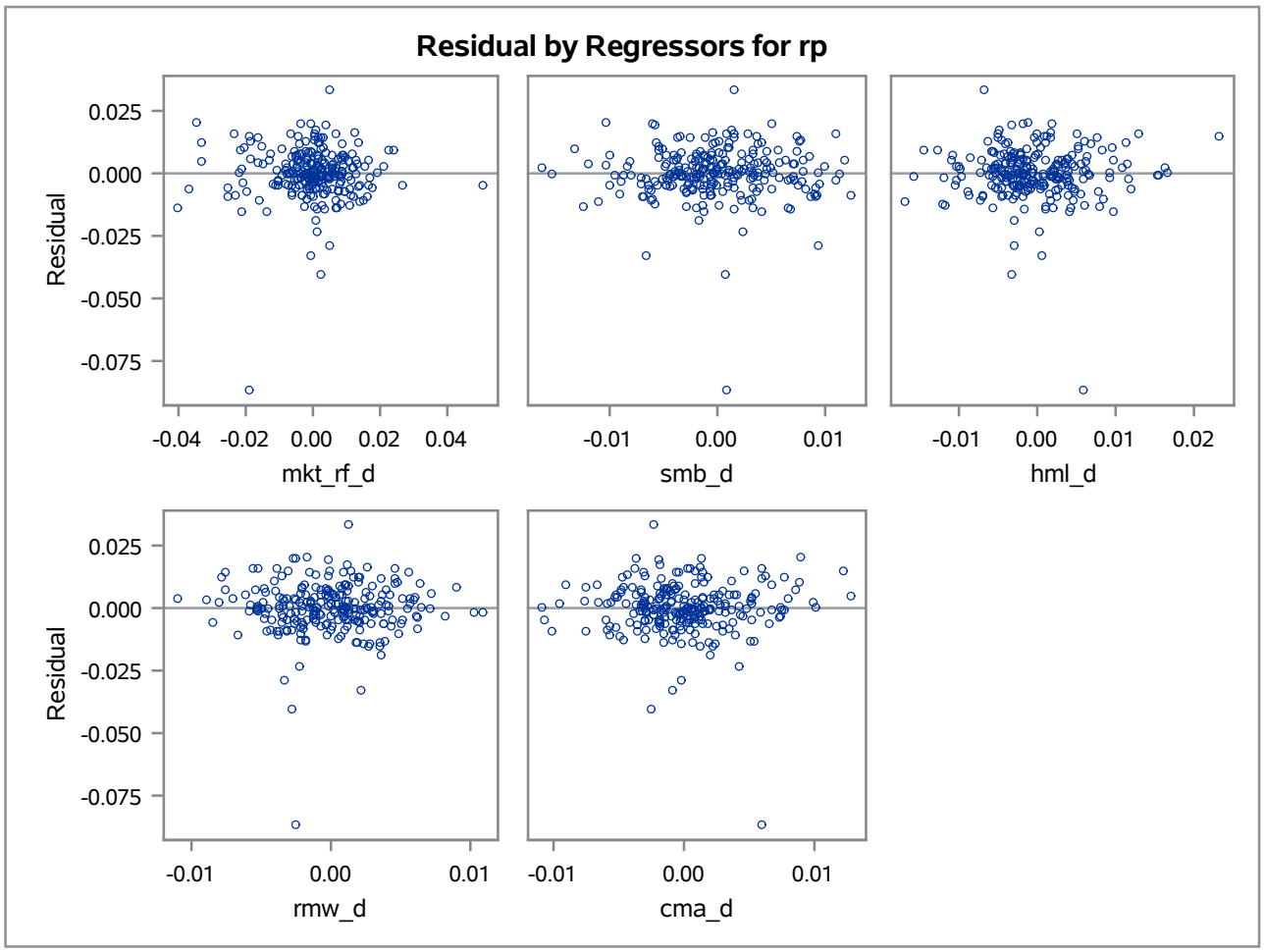
Parameter Estimates

Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	0.00007296	0.00067327	0.11	0.9138
mkt_rf_d	1	0.88558	0.07124	12.43	<.0001
smb_d	1	-0.41626	0.13391	-3.11	0.0021
hml_d	1	0.16207	0.16596	0.98	0.3297
rmw_d	1	0.59590	0.19288	3.09	0.0022
cma_d	1	0.63379	0.25164	2.52	0.0124

The REG Procedure
Model: ff_5factor
Dependent Variable: rp



The REG Procedure
Model: ff_5factor
Dependent Variable: rp



The REG Procedure
Model: ff_5factor
Dependent Variable: rp

Number of Observations Read	251
Number of Observations Used	250
Number of Observations with Missing Values	1

Analysis of Variance

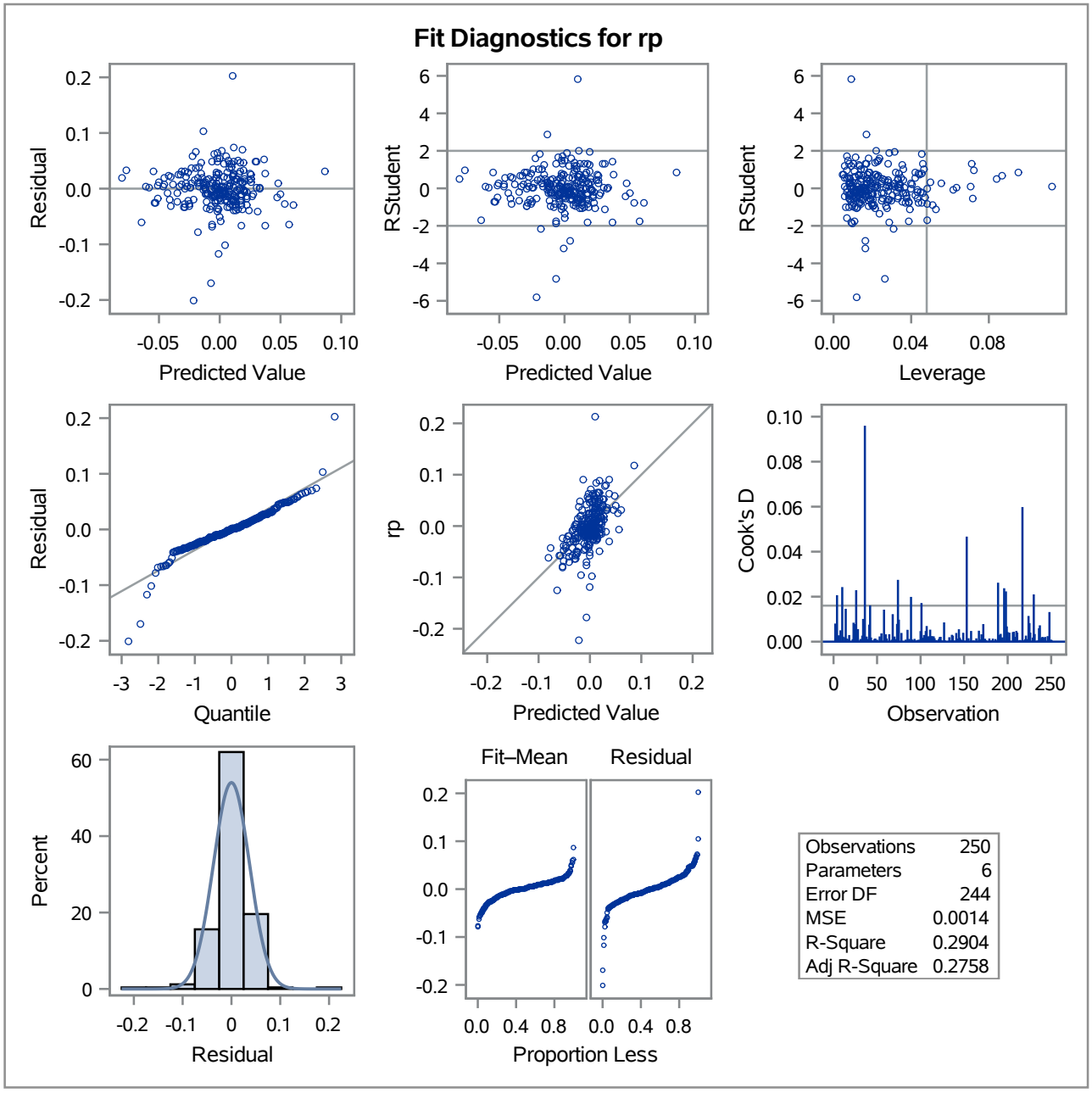
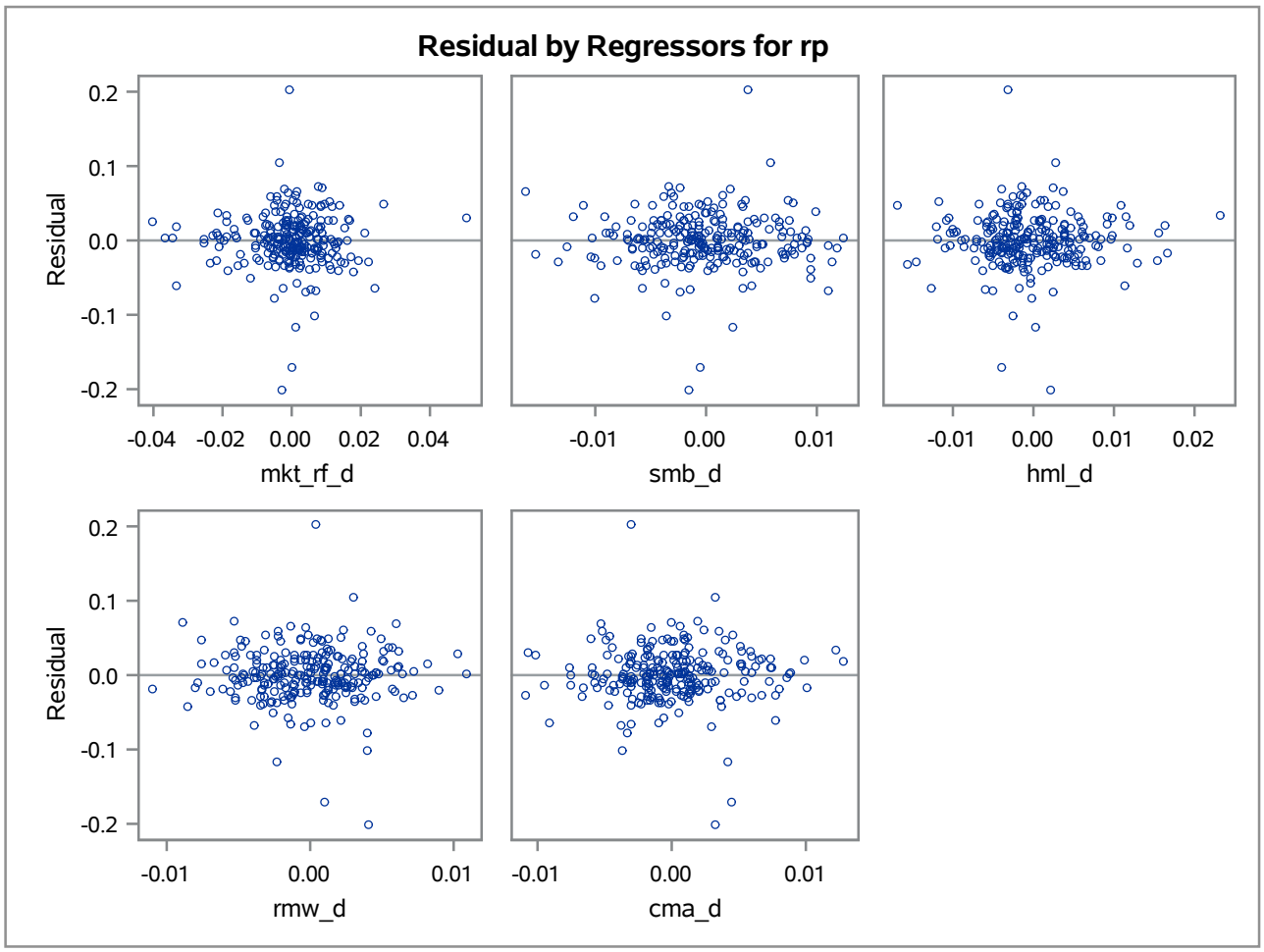
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	5	0.13903	0.02781	19.97	<.0001
Error	244	0.33977	0.00139		
Corrected Total	249	0.47880			

Root MSE	0.03732	**R-Square**	0.2904
Dependent Mean	-0.00122	**Adj R-Sq**	0.2758
Coeff Var	-3070.78025		

Parameter Estimates

Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	-0.00133	0.00238	-0.56	0.5775
mkt_rf_d	1	1.08520	0.25193	4.31	<.0001
smb_d	1	1.02969	0.47356	2.17	0.0306
hml_d	1	-1.17658	0.58688	-2.00	0.0461
rmw_d	1	-1.77446	0.68209	-2.60	0.0098
cma_d	1	-1.76865	0.88985	-1.99	0.0480

The REG Procedure
Model: ff_5factor
Dependent Variable: rp



The REG Procedure
Model: ff_5factor
Dependent Variable: rp