

```

> data_frame <- read.csv(file = 'sector_merged.csv')
> dataset <- data_frame[, c("sector", "FCF_CHANGE", "Pct_Change_Price")]
> print(head(dataset))
  sector FCF_CHANGE Pct_Change_Price
1 Technology   Increase    -0.255696499
2 Technology   Increase    -0.052241050
3 Technology   Decrease    -0.005643614
4 Technology   Increase     0.322512246
5 Technology   Increase     0.115325950
6 Technology   Increase    -0.141441806
> model <- lm(Pct_Change_Price ~ sector + FCF_CHANGE, data = dataset)
> summary(model)

```

Call:

```
lm(formula = Pct_Change_Price ~ sector + FCF_CHANGE, data = dataset)
```

Residuals:

Min	1Q	Median	3Q	Max
-0.7072	-0.1171	-0.0282	0.0678	4.1718

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-0.25779	0.10661	-2.418	0.01606 *
sectorCommunication Services	0.24943	0.13925	1.791	0.07402 .
sectorConsumer Cyclical	0.28499	0.12236	2.329	0.02036 *
sectorConsumer Defensive	0.32093	0.23240	1.381	0.16809
sectorEnergy	0.46162	0.27467	1.681	0.09363 .
sectorFinancial Services	0.30984	0.11097	2.792	0.00549 **
sectorHealthcare	0.15957	0.11180	1.427	0.15428
sectorIndustrials	0.25621	0.11632	2.203	0.02819 *
sectorReal Estate	0.25202	0.10908	2.310	0.02138 *
sectorTechnology	0.08147	0.13260	0.614	0.53929
FCF_CHANGEIncrease	0.05744	0.03655	1.571	0.11688

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.3595 on 396 degrees of freedom

Multiple R-squared: 0.04625, Adjusted R-squared: 0.02216

F-statistic: 1.92 on 10 and 396 DF, p-value: 0.04104

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