

```

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

```

Call:

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

Residuals:

Min	1Q	Median	3Q	Max
-0.7502	-0.1213	-0.0097	0.0830	4.2791

Coefficients:

	Estimate	Std. Error	t value	Pr(> t )
(Intercept)	0.019048	0.043709	0.436	0.663
Market_Cap_Sizemedium	-0.008345	0.051750	-0.161	0.872
Market_Cap_Sizesmall	-0.063736	0.046195	-1.380	0.168
FCF_CHANGEIncrease	0.046851	0.036517	1.283	0.200

Residual standard error: 0.363 on 403 degrees of freedom

Multiple R-squared: 0.01084, Adjusted R-squared: 0.003476

F-statistic: 1.472 on 3 and 403 DF, p-value: 0.2216

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