

summary_stats

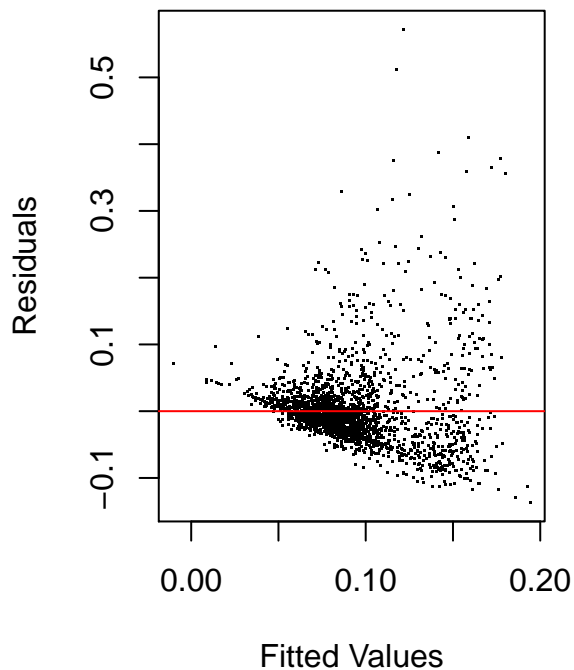
Laura Chen

4/4/2021

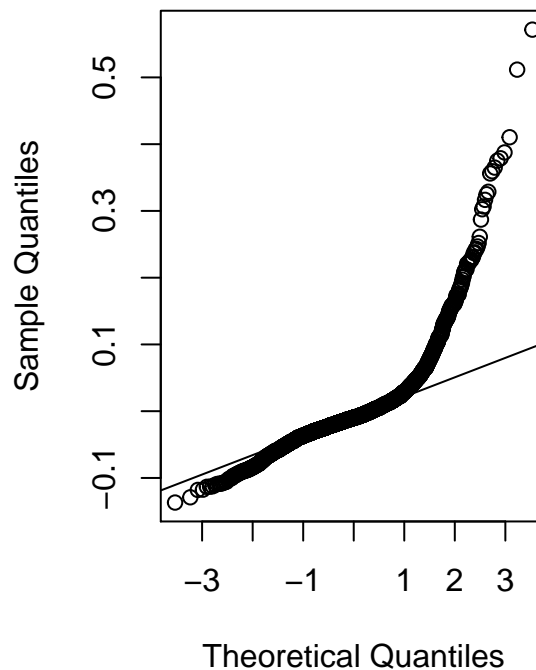
	Min.	1st Qu.	Median	Mean	3rd Qu.	Max.
proceeds_amt_mil	3.000	40.000	72.000	163.393	131.050	16006.900
primary_shares_offered_mil	0.000	3.000	4.638	7.383	7.002	236.206
secondary_shares_offered_mil	0.000	0.000	0.000	1.863	0.548	478.000
venture_backed	0.000	0.000	0.000	0.465	1.000	1.000
num_bookrunners	1.000	1.000	1.000	1.541	2.000	11.000
rank_no_leads	1.000	1.000	1.000	1.671	2.000	11.000
num_lead_managers	1.000	3.000	4.000	4.270	5.000	34.000
acquisitions	0.000	0.000	0.010	0.011	0.016	0.075
financing_transactions	0.000	0.021	0.032	0.035	0.046	0.134
growth_invest	0.000	0.000	0.000	0.004	0.007	0.071
production_invest	0.000	0.008	0.018	0.020	0.029	0.150
word_length_sentiment	1.000	124.000	167.000	192.565	234.000	1210.000
negative	0.000	0.000	0.000	0.004	0.006	0.050
positive	0.000	0.000	0.000	0.005	0.008	0.050
uncertainty	0.000	0.016	0.024	0.025	0.033	0.091
litigious	0.000	0.000	0.000	0.003	0.006	0.083
strongmodal	0.000	0.014	0.022	0.024	0.030	0.250
weakmodal	0.000	0.000	0.007	0.007	0.011	0.062
constraining	0.000	0.000	0.007	0.007	0.012	0.050
internet	0.000	0.000	0.000	0.162	0.000	1.000
nasdaq_returns	-0.149	-0.017	0.004	0.002	0.022	0.190
vix_returns	-0.317	-0.066	0.000	0.008	0.064	0.839
underpricing	-0.433	0.004	0.119	0.297	0.319	6.975

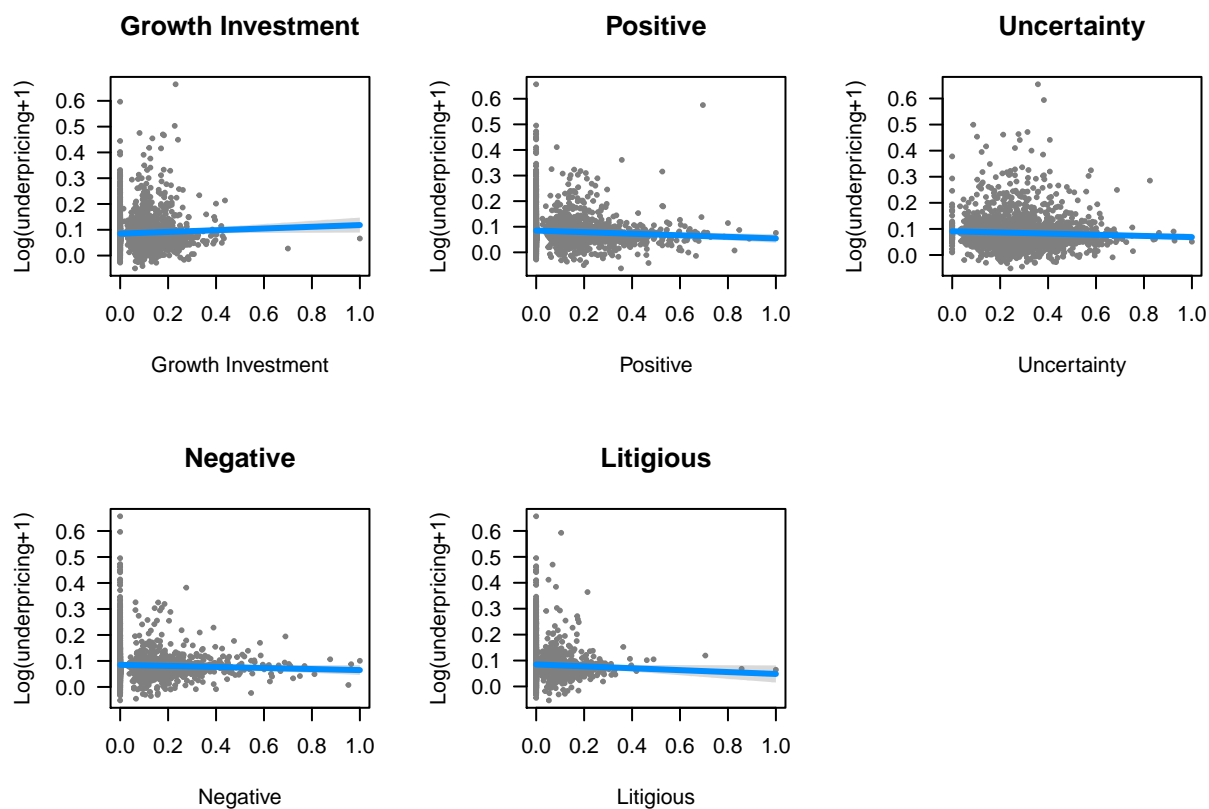
	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	0.0486	0.0114	4.2443	0.0000
proceeds_amt_mil	0.4185	0.1116	3.7499	0.0002
primary_shares_offered_mil	-0.1666	0.0480	-3.4690	0.0005
secondary_shares_offered_mil	-0.4383	0.1163	-3.7690	0.0002
venture_backed	0.0162	0.0027	6.0781	0.0000
num_bookrunners	0.0181	0.0303	0.5969	0.5506
rank_no_leads	-0.0373	0.0290	-1.2860	0.1985
num_lead_managers	0.0030	0.0216	0.1393	0.8893
acquisitions	0.0051	0.0093	0.5494	0.5828
financing_transactions	-0.0020	0.0086	-0.2322	0.8164
growth_invest	0.0332	0.0154	2.1599	0.0309
production_invest	-0.0074	0.0113	-0.6531	0.5138
word_length_sentiment	-0.0651	0.0145	-4.4853	0.0000
negative	-0.0202	0.0100	-2.0147	0.0440
positive	-0.0306	0.0089	-3.4430	0.0006
uncertainty	-0.0223	0.0084	-2.6649	0.0078
litigious	-0.0367	0.0174	-2.1051	0.0354
strongmodal	-0.0348	0.0213	-1.6316	0.1029
weakmodal	0.0196	0.0121	1.6229	0.1047
constraining	0.0017	0.0092	0.1825	0.8552
internet	0.0484	0.0034	14.4004	0.0000
nasdaq_returns	0.0918	0.0147	6.2621	0.0000
vix_returns	0.0458	0.0148	3.0826	0.0021

Residuals Vs Fitted Values

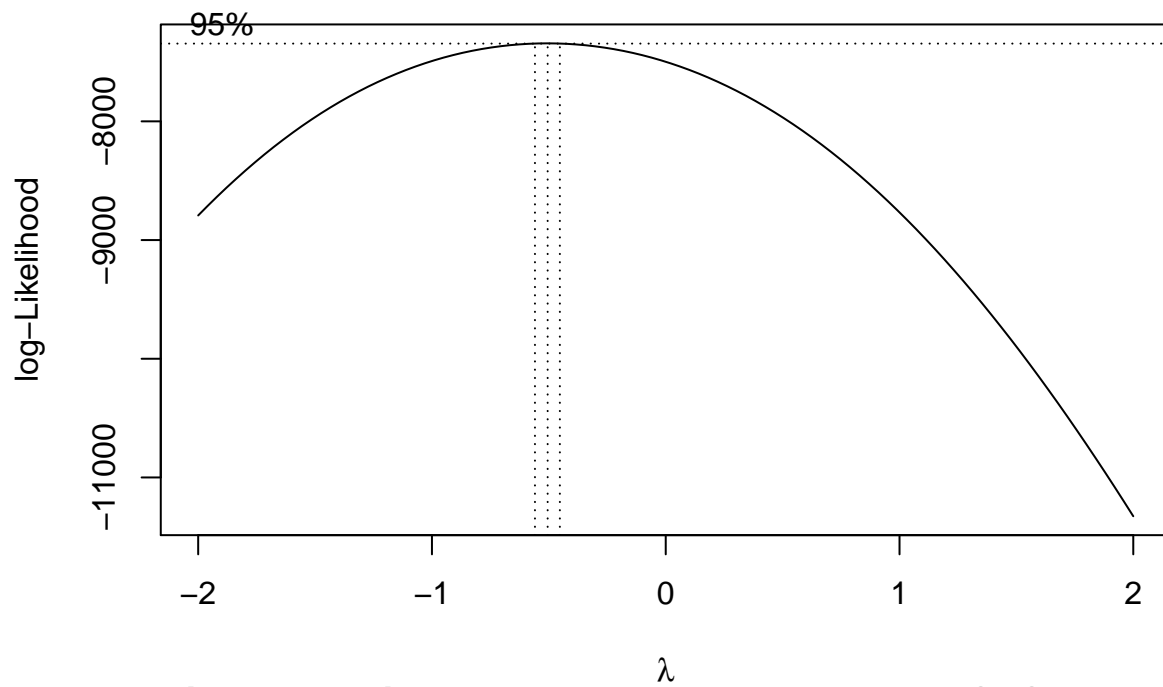


Normal Q-Q Plot

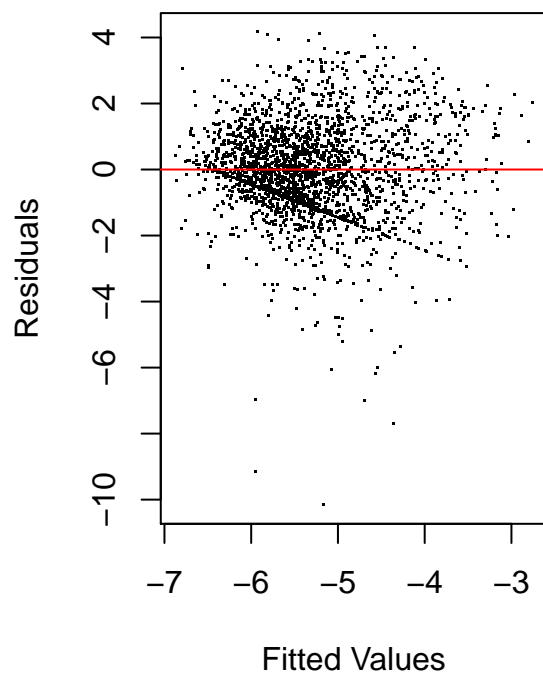




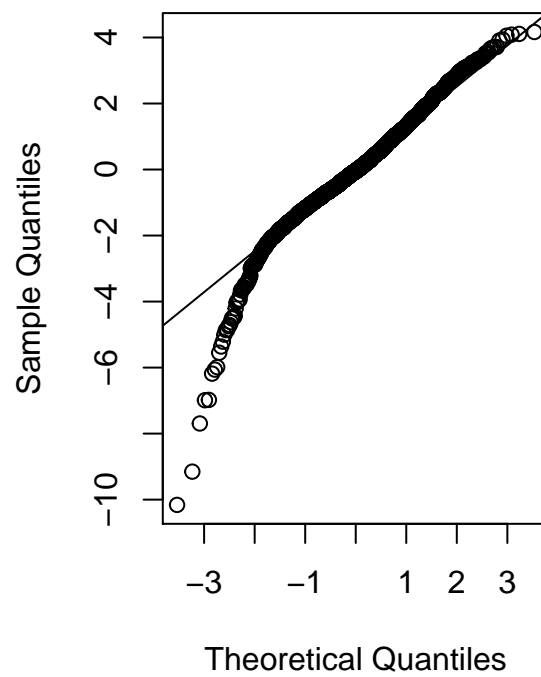
Feature	Importance
proceeds_amt_mil	0.1319
internet	0.1262
nasdaq_returns	0.1079
positive	0.0674
vix_returns	0.0654
primary_shares_offered_mil	0.0569
strong_modal	0.0552
word_length_sentiment	0.0481
growth_invest	0.0477
financing_transactions	0.0459
production_invest	0.0369
uncertainty	0.0320
weak_modal	0.0302
acquisitions	0.0273
constraining	0.0235
litigious	0.0231
venture_backed	0.0227
num_lead_managers	0.0173
negative	0.0167
secondary_shares_offered_mil	0.0133
num_bookrunners	0.0022
rank_no_leads	0.0016

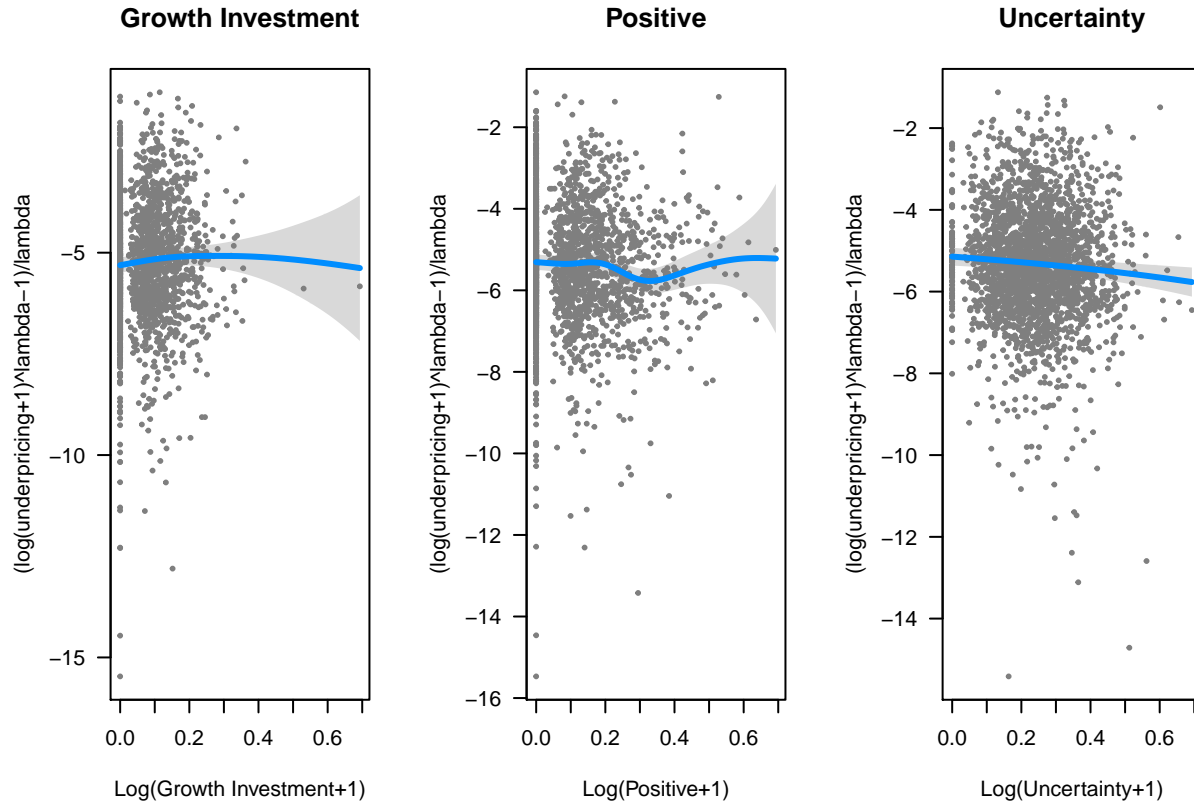


Residuals Vs Fitted Values



Normal Q-Q Plot





	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-5.6062	0.0435	-128.8160	0
venture_backed	0.3574	0.0685	5.2160	0
internet	0.7691	0.0838	9.1819	0

	edf	Ref.df	F	p-value
s(num_bookrunners)	1.0000	1.0000	3.1869	0.0744
s(rank_no_leads)	3.5933	4.3882	3.9290	0.0031
s(num_lead_managers)	4.6951	5.6267	2.8002	0.0118
s(acquisitions)	2.3450	2.9800	2.2437	0.0686
s(financing_transactions)	2.0861	2.6686	1.7368	0.1825
s(growth_invest)	1.9616	2.5038	3.0818	0.0396
s(production_invest)	1.0000	1.0000	0.2470	0.6192
s(word_length_sentiment)	2.4703	3.1383	7.7422	0.0000
s(negative)	1.9315	2.4213	2.9046	0.0525
s(positive)	4.9171	5.9630	2.6351	0.0175
s(uncertainty)	1.0000	1.0000	8.8371	0.0030
s(litigious)	1.0000	1.0000	1.3235	0.2501
s(strongmodal)	1.0000	1.0000	2.4425	0.1182
s(weakmodal)	1.8081	2.3114	1.1316	0.3558
s(constraining)	1.0000	1.0000	0.0010	0.9746
s(nasdaq_returns)	5.6935	6.9181	14.5806	0.0000
s(vix_returns)	3.2701	4.1622	5.9952	0.0001
s(primary_shares_offered_mil)	1.0000	1.0000	0.9244	0.3364
s(secondary_shares_offered_mil)	1.0000	1.0000	0.0125	0.9109