In [94]: 0 'H:/GitHub/Bachelor/LinearRegression.py'

In [**95**]: 'Perform the multiple linear regression' 'H:/GitHub/Bachelor/

LinearRegression.py'

OLS Regression Results						
Dep. Variable:		WASO				0.099
Model:		OLS		dj. R-squared:		0.063
Method:		Least Squares		-statistic:		2.768
Date:		Thu, 19 Oct		rob (F-statisti	c):	0.00634
Time:		13:06:11		og-Likelihood:	•	-287.92
No. Observations:			211 A	īĊ:		593.8
Df Residuals:			202 B	IC:		624.0
Df Model:			8			
Covariance Type:		nonro	bust			
	coef	std err		t P> t	[0.025	0.975]
const	8.5e-17		1.28e-3		-0.131	0.131
TIR (%)	0.1341		1.5		-0.036	0.304
TAR (%)	-0.1265		-1.1		-0.341	0.088
TBR (%)	-0.0157		-0.12		-0.257	0.226
mean	0.1831		0.28		-1.099	1.466
std	0.0600		0.19		-0.551	0.671
median	-0.0696		-0.14		-0.990	0.852
min	-0.1376		-0.92		-0.432	0.157
max	-0.0149		-0.1		-0.267	0.237
CV	0.0643		0.20		-0.560	0.688
delta IG	0.0834	0.111	0.7	0.454	-0.136	0.303
Omnibus			:======: :	:=====================================	========	1 400
Omnibus: Prob(Omnibus):				urbin-Watson:		1.480 26.521
Skew:				arque-Bera (JB) rob(JB):	•	1.74e-06
SKEW.		-	1.//3 PI	00(36).		1.740-00

Notes:

Kurtosis:

Cond. No.

3.769

In [96]:

1.13e+16

<sup>[1]</sup> Standard Errors assume that the covariance matrix of the errors is correctly specified.

<sup>[2]</sup> The smallest eigenvalue is 8.42e-30. This might indicate that there are strong multicollinearity problems or that the design matrix is singular.