Results

Linear Regression

Model Fit Measures

			Overall Model Test			
Model	**R**	**R^2**	**F**	**df1**	**df2**	**p**
1	0.21201	0.04495	18.62187	3	1187	< .00001

Model Coefficients - log_VAR

Predictor	**Estimate**	**SE**	**t**	**p**
Intercept	-1.47845	0.04017	-36.80607	< .00001
EPS	-0.00217	0.00062	-3.48755	0.00051
SPS	-0.00171	0.00074	-2.29352	0.02199
GPS	0.00002	0.00057	0.02799	0.97767

Assumption Checks

Durbin–Watson Test for Autocorrelation

Autocorrelation	**DW Statistic**	**p**
0.02105	1.95773	0.43800

[3]

Collinearity Statistics

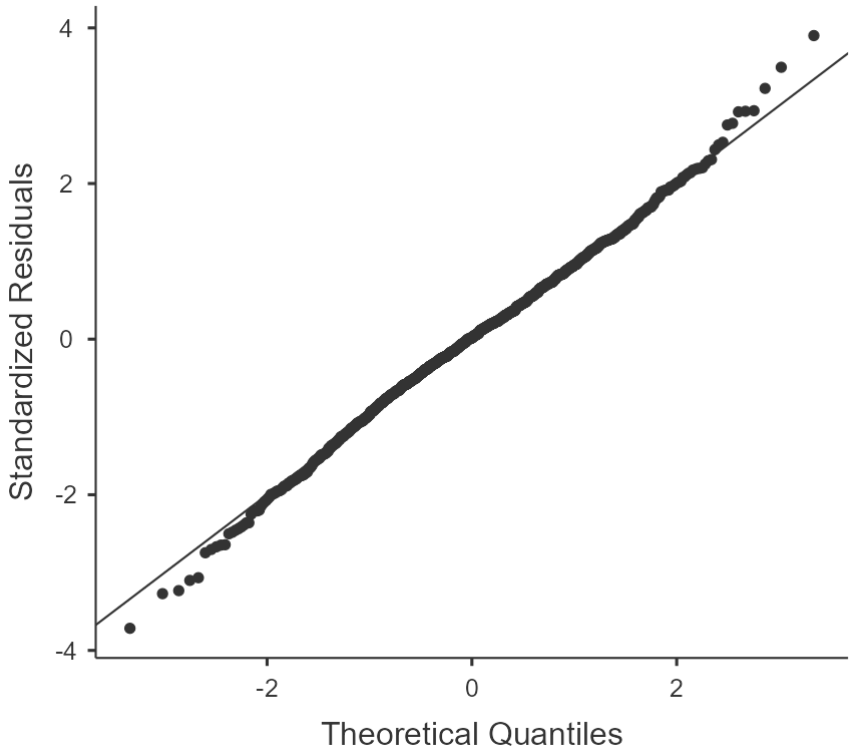
	VIF	**Tolerance**
EPS	1.95174	0.51236
SPS	1.99917	0.50021
GPS	1.21970	0.81987

[3]

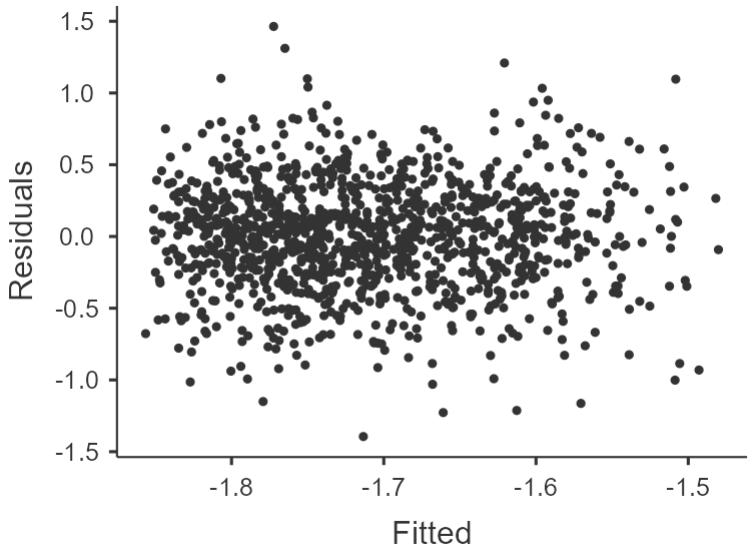
Normality Test (Shapiro-Wilk)

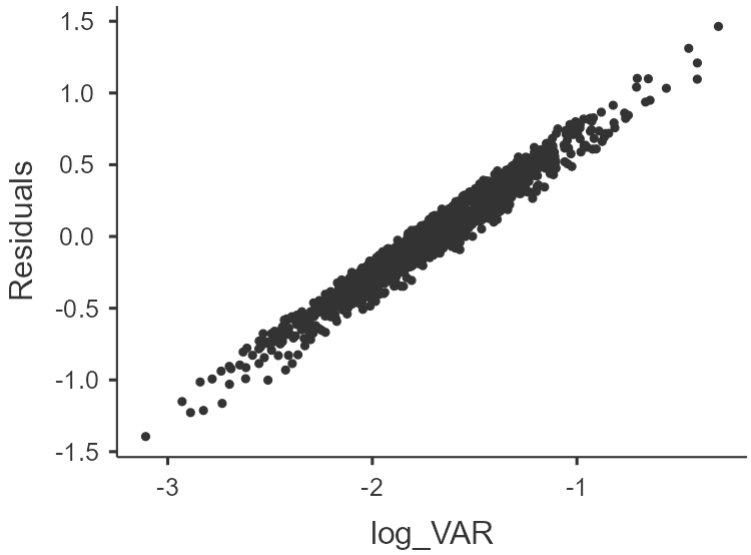
Statistic	**p**
0.99656	0.00993

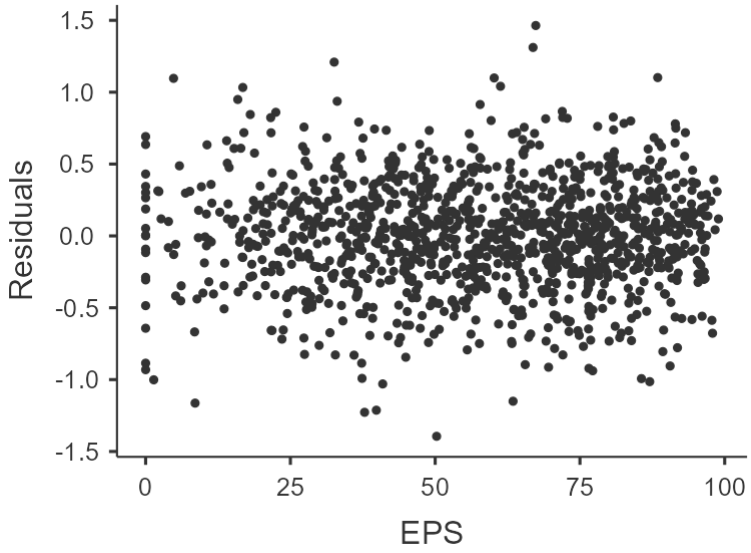
Q-Q Plot

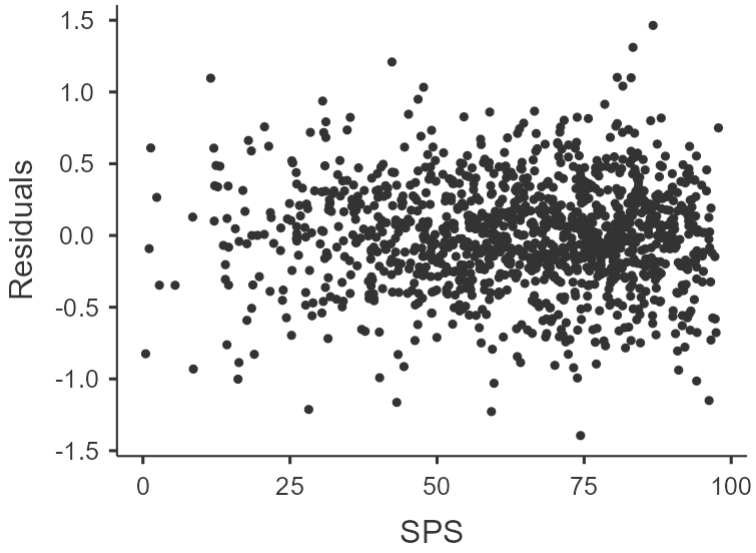


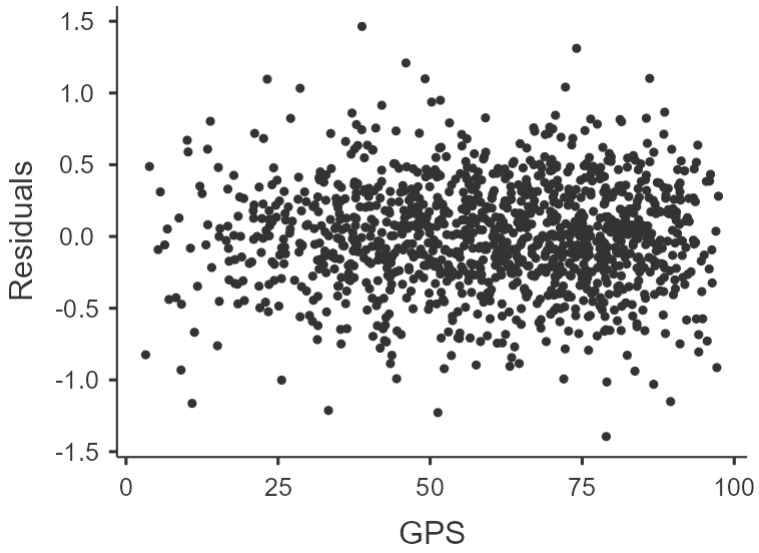
Residuals Plots




Residuals
1.5
1.0
0.5
0.0
-0.5
-1.0
-1.5
-3
-2
-1
log_VAR


Residuals
1.5
1.0
0.5
0.0
-0.5
-1.0
-1.5
0
25
50
75
100
EPS


Residuals
1.5
1.0
0.5
0.0
-0.5
-1.0
-1.5
0
25
50
75
100
SPS



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[2] R Core Team (2021). *R: A Language and environment for statistical computing*. (Version 4.1) [Computer software]. Retrieved from https://cran.r-project.org. (R packages retrieved from MRAN snapshot 2022-01-01).

[3] Fox, J., & Weisberg, S. (2020). *car: Companion to Applied Regression*. [R package]. Retrieved from https://cran.r-project.org/package=car.