Results

Linear Regression

Model Fit Measures

			Overall Model Test			
Model	**R**	**R^2**	**F**	**df1**	**df2**	**p**
1	0.15247	0.02325	9.44027	3	1190	< .00001

Model Coefficients - log_VAR

Predictor	**Estimate**	**SE**	**t**	**p**
Intercept	-1.33898	0.04485	-29.85457	< .00001
EPS	-0.00067	0.00067	-0.99103	0.32187
SPS	-0.00273	0.00078	-3.50379	0.00048
GPS	0.00132	0.00059	2.21983	0.02662

Assumption Checks

Durbin–Watson Test for Autocorrelation

Autocorrelation	**DW Statistic**	**p**
0.03008	1.93962	0.32600

[3]

Collinearity Statistics

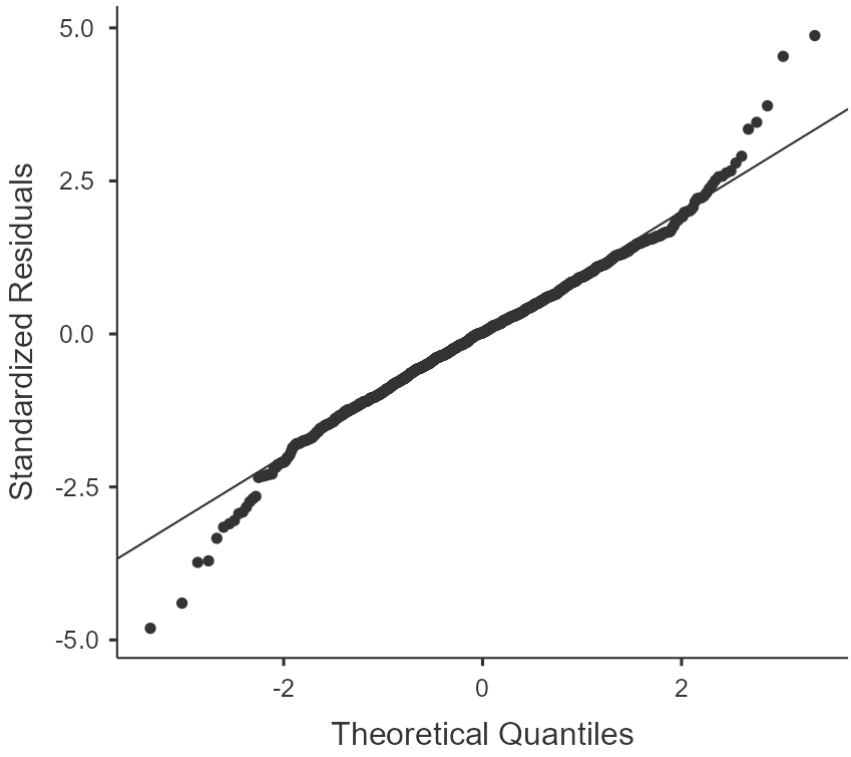
	VIF	**Tolerance**
EPS	1.82008	0.54943
SPS	1.84680	0.54148
GPS	1.17102	0.85395

[3]

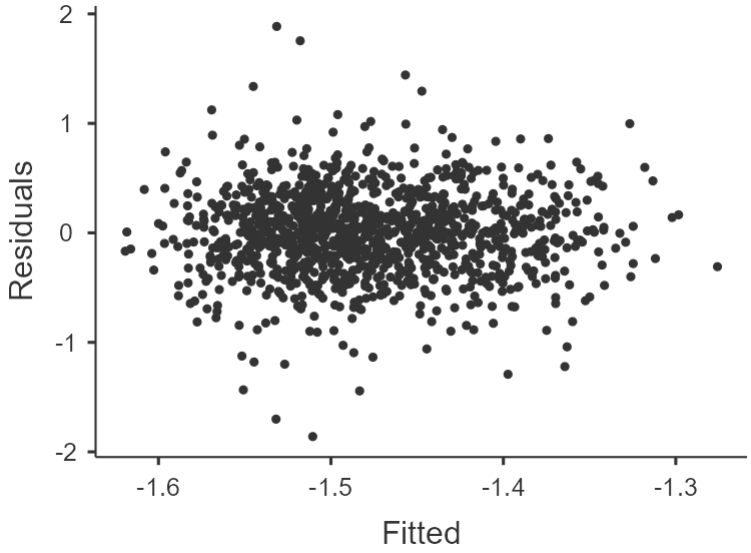
Normality Test (Shapiro-Wilk)

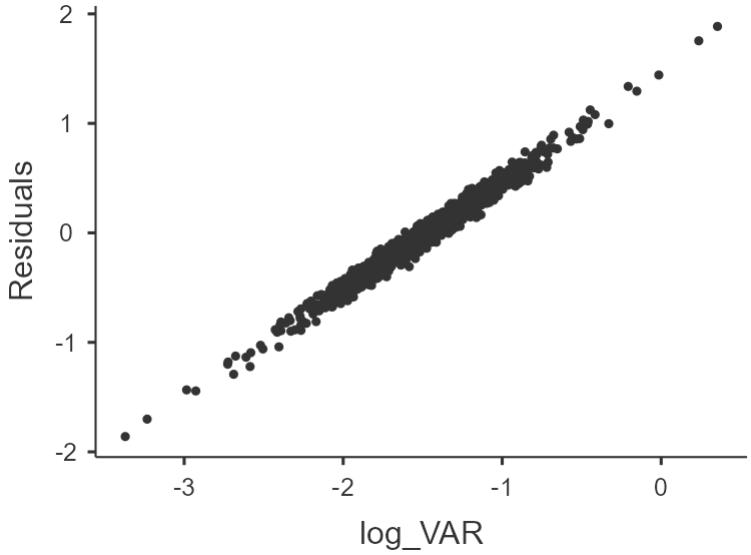
Statistic	**p**
0.98411	< .00001

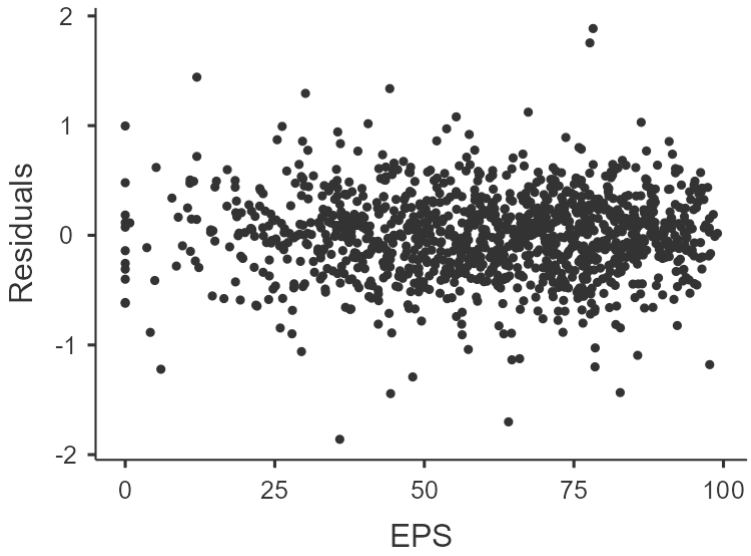
Q-Q Plot

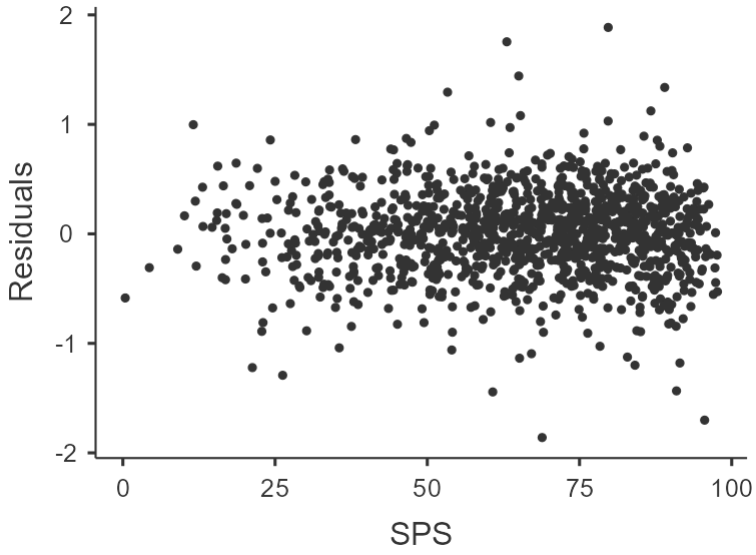


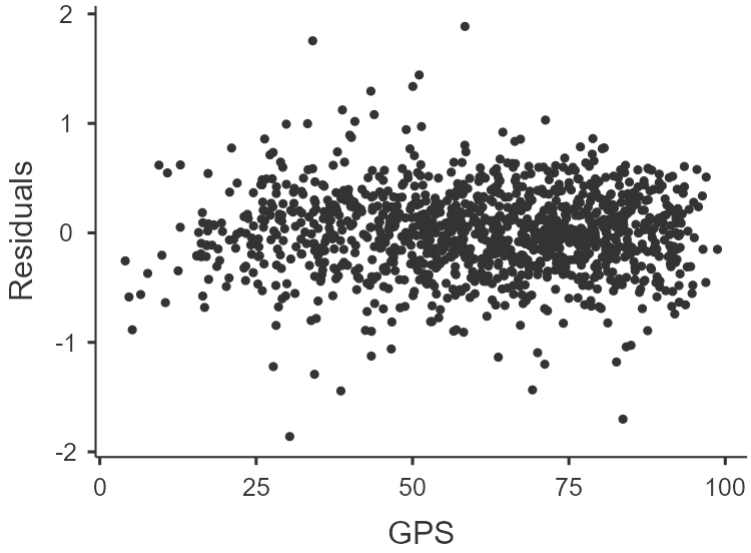
Residuals Plots




Residuals
2
1
0
-1
-2
-3
-2
-1
0
log_VAR


Residuals
2
1
0
-1
-2
0
25
50
75
100
EPS


Residuals
2
1
0
-1
-2
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).

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