Results

Linear Regression

Model Fit Measures

			Overall Model Test			
Model	**R**	**R^2**	**F**	**df1**	**df2**	**p**
1	0.21279	0.04528	18.78130	3	1188	< .00001

Model Coefficients - log_MDD

Predictor	**Estimate**	**SE**	**t**	**p**
Intercept	-1.92248	0.06728	-28.57314	< .00001
EPS	-0.00440	0.00097	-4.54771	< .00001
SPS	-0.00220	0.00113	-1.94386	0.05215
GPS	0.00170	0.00085	2.00041	0.04568

Assumption Checks

Durbin–Watson Test for Autocorrelation

Autocorrelation	**DW Statistic**	**p**
0.00843	1.98256	0.70400

[3]

Collinearity Statistics

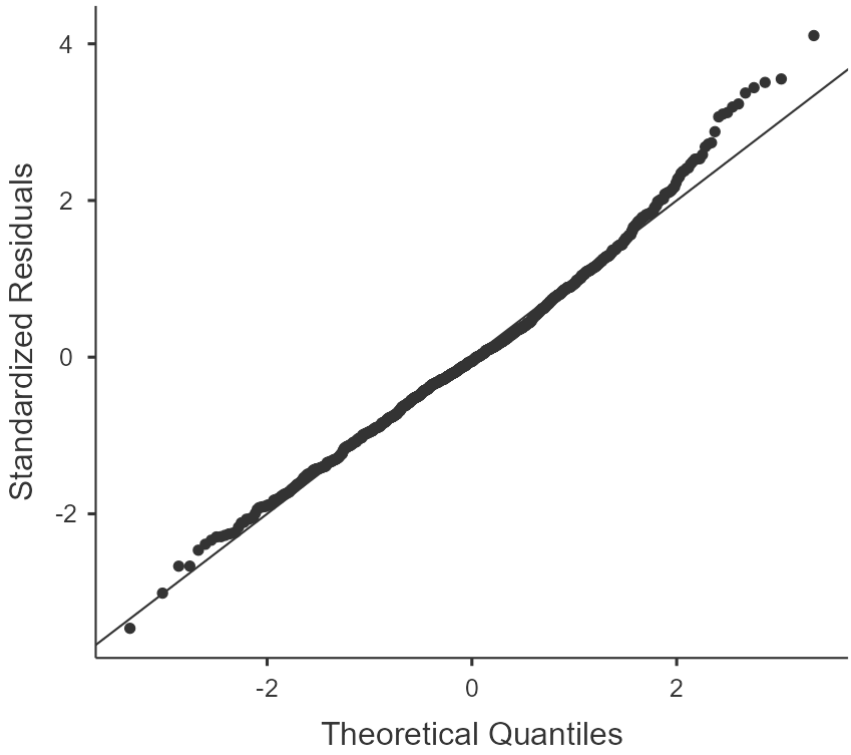
	VIF	**Tolerance**
EPS	1.74769	0.57218
SPS	1.76617	0.56620
GPS	1.12882	0.88588

[3]

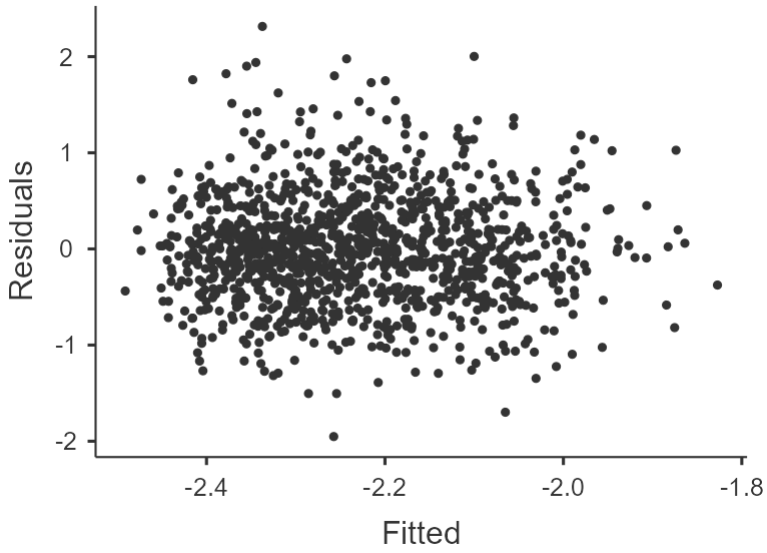
Normality Test (Shapiro-Wilk)

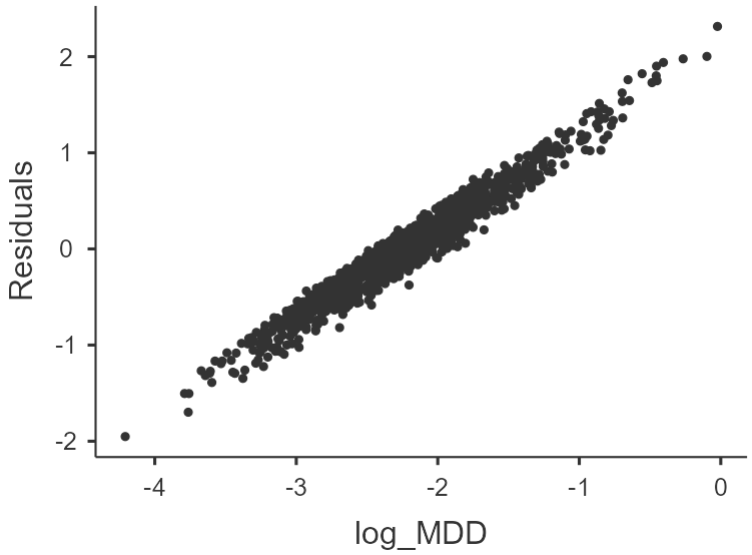
Statistic	**p**
0.99041	< .00001

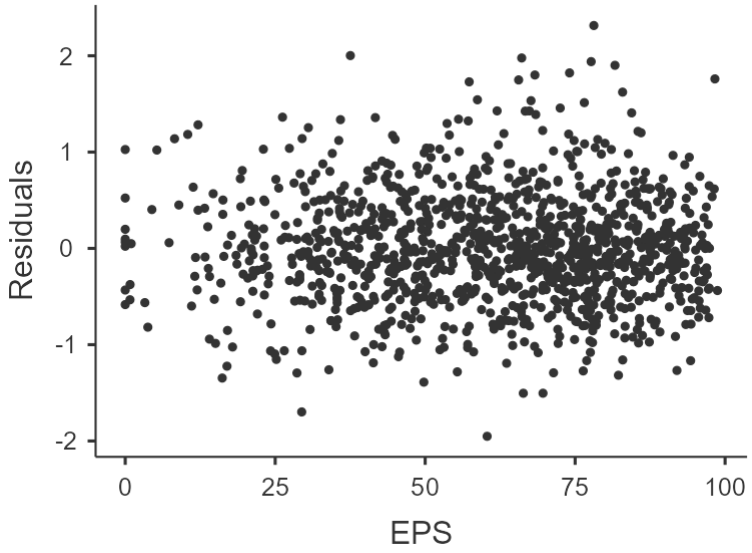
Q-Q Plot

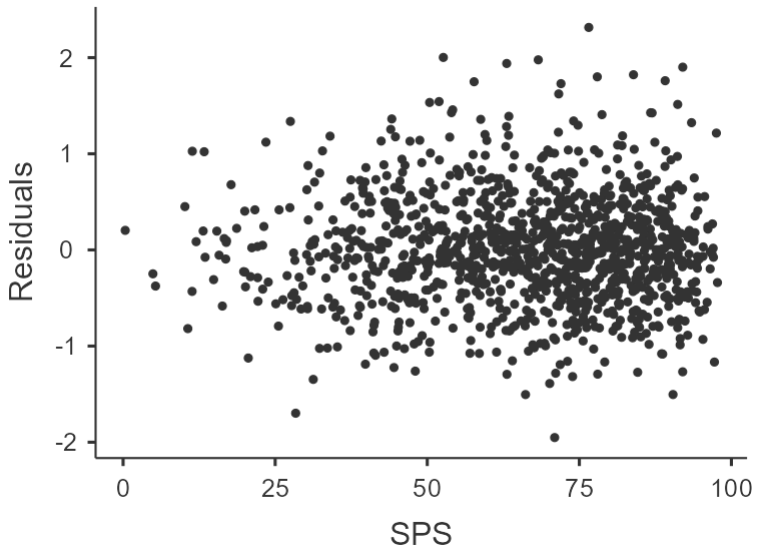


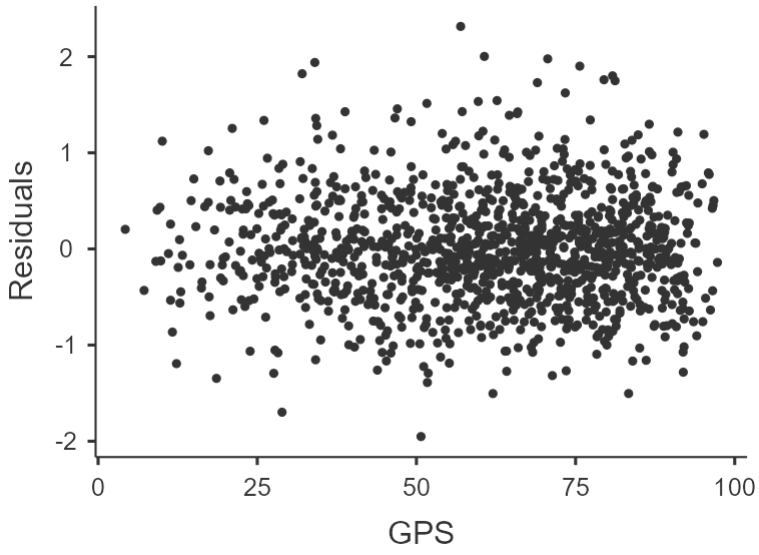
Residuals Plots




Residuals
2
1
0
-1
-2
-4
-3
-2
-1
0
log_MDD


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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