

ModelAnalysis

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% latex table generated in R 3.4.4 by xtable 1.8-2 package % Thu Apr 26 16:03:07 2018

	term	estimate	std.error	statistic	conf.low	conf.high	p.value
1	(Intercept)	11.07	0.65	16.91	9.79	12.35	0.00
2	AuditScore	0.13	0.05	2.42	0.02	0.23	0.02
3	Beta	-0.04	0.02	-1.86	-0.08	0.00	0.06
4	CarbonProductivity	-0.31	0.09	-3.42	-0.49	-0.13	0.00
5	DebtToEquityRatio	0.00	0.00	0.12	-0.01	0.01	0.90
6	FirmSize	-0.46	0.03	-16.29	-0.51	-0.40	0.00
7	GicsClassification	-0.02	0.01	-1.74	-0.04	0.00	0.08
8	NetMargin	0.10	0.13	0.76	-0.15	0.35	0.45
9	SustainabilityPayLink	0.12	0.04	2.71	0.03	0.21	0.01
10	SustainableThemedCommitment	0.03	0.05	0.59	-0.07	0.13	0.56
11	WasteProductivity	-0.24	0.11	-2.24	-0.46	-0.03	0.03
12	WaterProductivity	-0.03	0.11	-0.26	-0.24	0.19	0.80

Table 1: LogTobinsQ No Outliers

% latex table generated in R 3.4.4 by xtable 1.8-2 package % Thu Apr 26 16:03:19 2018

	term	estimate	std.error	statistic	conf.low	conf.high	p.value
1	(Intercept)	0.42	0.04	11.01	0.35	0.50	0.00
2	AuditScore	0.00	0.00	0.59	-0.01	0.01	0.55
3	Beta	0.00	0.00	1.02	-0.00	0.00	0.31
4	CarbonProductivity	0.01	0.01	0.94	-0.01	0.02	0.35
5	DebtToEquityRatio	-0.00	0.00	-0.04	-0.00	0.00	0.97
6	FirmSize	-0.02	0.00	-9.46	-0.02	-0.01	0.00
7	GicsClassification	-0.00	0.00	-3.80	-0.01	-0.00	0.00
8	NetMargin	0.23	0.01	18.97	0.20	0.25	0.00
9	SustainabilityPayLink	0.00	0.00	1.39	-0.00	0.01	0.17
10	SustainableThemedCommitment	-0.00	0.00	-0.11	-0.01	0.01	0.91
11	WasteProductivity	-0.01	0.01	-0.87	-0.02	0.01	0.38
12	WaterProductivity	-0.00	0.01	-0.24	-0.02	0.01	0.81

Table 2: Roa No Outliers

% latex table generated in R 3.4.4 by xtable 1.8-2 package % Thu Apr 26 16:03:31 2018

% latex table generated in R 3.4.4 by xtable 1.8-2 package % Thu Apr 26 16:03:43 2018

	term	estimate	std.error	statistic	conf.low	conf.high	p.value
1	(Intercept)	1.13	0.19	6.00	0.76	1.50	0.00
2	AuditScore	0.02	0.02	0.80	-0.03	0.06	0.42
3	Beta	-0.00	0.01	-0.12	-0.03	0.02	0.91
4	CarbonProductivity	0.04	0.05	0.81	-0.06	0.13	0.42
5	DebtToEquityRatio	0.01	0.01	0.95	-0.01	0.02	0.34
6	FirmSize	-0.04	0.01	-5.31	-0.06	-0.03	0.00
7	GicsClassification	-0.01	0.00	-2.75	-0.02	-0.00	0.01
8	NetMargin	0.70	0.09	7.64	0.52	0.89	0.00
9	SustainabilityPayLink	0.03	0.02	1.77	-0.00	0.07	0.08
10	SustainableThemedCommitment	0.04	0.02	1.81	-0.00	0.09	0.07
11	WasteProductivity	-0.05	0.05	-0.92	-0.15	0.05	0.36
12	WaterProductivity	-0.02	0.05	-0.28	-0.12	0.09	0.78

Table 3: Roe No Outliers

	term	estimate	std.error	statistic	conf.low	conf.high	p.value
1	(Intercept)	0.58	0.17	3.46	0.25	0.90	0.00
2	AuditScore	0.00	0.01	0.30	-0.01	0.02	0.76
3	Beta	0.00	0.00	1.03	-0.00	0.01	0.30
4	CarbonProductivity	0.02	0.01	1.41	-0.01	0.04	0.16
5	DebtToEquityRatio	-0.00	0.00	-0.10	-0.00	0.00	0.92
6	FirmSize	-0.02	0.01	-2.77	-0.03	-0.01	0.01
7	GicsClassification	-0.01	0.00	-3.29	-0.01	-0.00	0.00
8	NetMargin	0.31	0.02	18.88	0.28	0.35	0.00
9	SustainabilityPayLink	0.00	0.01	0.81	-0.01	0.01	0.42
10	SustainableThemedCommitment	0.00	0.01	0.57	-0.01	0.02	0.57
11	WasteProductivity	0.00	0.01	0.09	-0.03	0.03	0.93
12	WaterProductivity	-0.01	0.01	-1.06	-0.04	0.01	0.29

Table 4: Roic No Outliers