

In [23]:

	Country	BCAPM	BE	BHR	BHW	DCC_CAPM	DCC_E	DCC_HR	DCC_HW
0	Australia	0.037	0.901	-0.945	-0.127	-0.819	-1.962	3.38	-1.071
1	Belgium	-0.185	1.137	0.586	-0.484	-0.16	3.775	-3.174	-0.546
2	Canada	-0.254	-0.578	1.003	-0.424	-0.292	1.336	-0.81	-0.367
3	Denmark	-0.143	0.219	-0.038	-0.238	-0.109	-1.468	2.26	-1.031
4	Finland	-0.168	0.055	0.355	-0.619	-0.321	0.663	0.029	-0.087
5	France	-0.339	-0.017	0.616	-0.611	-0.04	-4.306	4.444	0.043
6	Germany	-0.37	-0.388	0.881	-0.504	0.122	-3.025	3.313	-0.426
7	Hong Kong	0.015	0.093	0.012	-0.294	-0.494	5.22	-3.973	-0.59
8	Ireland	-0.282	-1.274	1.771	-0.412	-0.428	3.251	-2.592	-0.495
9	Japan	-0.139	-0.037	0.181	-0.195	-0.45	0.061	0.747	-0.563
10	Netherlands	-0.327	-0.267	0.772	-0.517	0.214	-2.953	3.287	-0.598
11	New Zealand	-0.095	0.288	-0.27	0.012	-0.781	-1.316	1.98	-0.234
12	Norway	0.065	0.206	-0.054	-0.369	-0.562	-0.582	1.265	0.214
13	Portugal	-0.253	0.122	0.182	-0.303	-0.378	0.687	0.125	-0.49
14	Spain	-0.077	0.078	0.424	-0.541	-0.247	-3.962	4.128	0.055
15	Sweden	-0.175	0.287	0.192	-0.741	-0.404	3.105	-2.552	0.329
16	Switzerland	-0.028	-0.252	0.524	-0.258	-0.356	6.742	-6.069	-0.654
17	Usa	-0.487	-0.318	0.761	-0.241	-0.002	3.168	-2.769	-0.367

In [24]:

df_ols.describe

Out[24]:

<bound method NDFrame.describe of

Country

BCAPM

BE

BHR

BHW

DCC_CAPM

DCC_E

DCC_HR

DCC_HW

0

Australia

0.037

0.901

-0.945

-0.127

-0.819

-1.962

3.38

-1.071

1

Belgium

-0.185

-0.137

0.586

-0.484

-0.16

3.775

-3.174

-0.546

2

Canada

-0.254

-0.578

1.003

-0.424

-0.292

1.336

-0.81

-0.367

3

Denmark

-0.143

0.219

-0.038

-0.238

-0.109

-1.468

2.26

-1.031

4

Finland

-0.168

0.055

0.355

-0.619

-0.321

0.663

0.029

-0.087

5

France

-0.339

-0.017

0.616

-0.611

-0.04

-4.306

4.444

0.043

6

Germany

-0.37

-0.388

0.881

-0.504

0.122

-3.025

3.313

-0.426

7

Hong Kong

0.015

0.093

0.012

-0.294

-0.494

5.22

-3.973

-0.59

8

Ireland

-0.282

-1.274

1.771

-0.412

-0.428

3.251

-2.592

-0.495

9

Japan

-0.139

-0.037

0.181

-0.195

-0.45

0.061

0.747

-0.563

10

Netherlands

-0.327

-0.267

0.772

-0.517

0.214

-2.953

3.287

-0.598

11

New Zealand

-0.095

0.288

-0.27

0.012

-0.781

-1.316

1.98

-0.234

12

Norway

0.065

0.206

-0.054

-0.369

-0.562

-0.582

1.265

0.214

13

Portugal

-0.253

0.122

0.182

-0.303

-0.378

0.687

0.125

-0.49

14

Spain

-0.077

0.078

0.424

-0.541

-0.247

-3.962

4.128

0.055

15

Sweden

-0.175

0.287

0.192

-0.741

-0.404

3.105

-2.552

0.329

16

Switzerland

-0.028

-0.252

0.524

-0.258

-0.356

6.742

-6.069

-0.654

17

Usa

-0.487

-0.318

0.761

-0.241

-0.002

3.168

-2.769

-0.367