



OLS Regression Results

Dep. Variable:	profit_share	R-squared:	0.058
Model:	OLS	Adj. R-squared:	0.039
Method:	Least Squares	F-statistic:	2.994
Date:	Wed, 02 Apr 2025	Prob (F-statistic):	0.0199
Time:	10:09:40	Log-Likelihood:	-286.24
No. Observations:	200	AIC:	582.5
Df Residuals:	195	BIC:	599.0
Df Model:	4		
Covariance Type:	nonrobust		

	coef	std err	t	P> t	[0.025	0.975]
Intercept	5.8472	0.172	34.021	0.000	5.508	6.186
C(month)[T.4]	0.0040	0.205	0.020	0.984	-0.400	0.408
C(month)[T.7]	0.0068	0.205	0.033	0.974	-0.398	0.411
C(month)[T.10]	0.0089	0.205	0.043	0.966	-0.396	0.413
P_12m_change	0.0803	0.023	3.460	0.001	0.035	0.126

Omnibus:	4.437	Durbin-Watson:	0.132
Prob(Omnibus):	0.109	Jarque-Bera (JB):	4.095
Skew:	0.281	Prob(JB):	0.129
Kurtosis:	3.418	Cond. No.	22.7