

| OLS Regression Results | | | | | | |
|------------------------------------------------------------------------------------------------------------|------------------|------------------------------|-----------|-------|--------|--------|
| ===== | | | | | | |
| Dep. Variable: | y | R-squared (uncentered): | 0.925 | | | |
| Model: | OLS | Adj. R-squared (uncentered): | 0.921 | | | |
| Method: | Least Squares | F-statistic: | 262.3 | | | |
| Date: | Sun, 01 Aug 2021 | Prob (F-statistic): | 8.29e-103 | | | |
| Time: | 18:49:42 | Log-Likelihood: | -159.45 | | | |
| No. Observations: | 201 | AIC: | 336.9 | | | |
| Df Residuals: | 192 | BIC: | 366.6 | | | |
| Df Model: | 9 | | | | | |
| Covariance Type: | nonrobust | | | | | |
| ===== | | | | | | |
| | coef | std err | t | P> t | [0.025 | 0.975] |
| ----- | | | | | | |
| 1 | -0.0678 | 0.082 | -0.832 | 0.406 | -0.229 | 0.093 |
| 2 | 1.5520 | 0.158 | 9.854 | 0.000 | 1.241 | 1.863 |
| 3 | -0.3777 | 0.077 | -4.916 | 0.000 | -0.529 | -0.226 |
| 4 | -0.0314 | 0.023 | -1.355 | 0.177 | -0.077 | 0.014 |
| 5 | 0.6575 | 0.092 | 7.151 | 0.000 | 0.476 | 0.839 |
| 6 | -0.6545 | 0.083 | -7.869 | 0.000 | -0.819 | -0.490 |
| 7 | -0.1177 | 0.079 | -1.483 | 0.140 | -0.274 | 0.039 |
| 8 | 0.5450 | 0.077 | 7.069 | 0.000 | 0.393 | 0.697 |
| 9 | 0.1016 | 0.082 | 1.240 | 0.217 | -0.060 | 0.263 |
| ===== | | | | | | |
| Omnibus: | 4.532 | Durbin-Watson: | 0.541 | | | |
| Prob(Omnibus): | 0.104 | Jarque-Bera (JB): | 4.616 | | | |
| Skew: | -0.362 | Prob(JB): | 0.0994 | | | |
| Kurtosis: | 2.836 | Cond. No. | 27.9 | | | |
| ===== | | | | | | |
| Notes: | | | | | | |
| [1] R ² is computed without centering (uncentered) since the model does not contain a constant. | | | | | | |
| [2] Standard Errors assume that the covariance matrix of the errors is correctly specified. | | | | | | |



Short mid Super Core PCs 2 corr:0.6585299336949132

