OLS Regression Results

Dep. Variable:	average_return	R-squared:	0.739
Model:	OLS	Adj. R-squared:	0.347
Method:	Least Squares	F-statistic:	1.887
Date:	Sun, 13 Dec 2020	Prob (F-statistic):	0.365
Time:	16:14:42	Log-Likelihood:	48.310
No. Observations:	6	AIC:	-88.62
Df Residuals:	2	BIC:	-89.45
Df Model:	3		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	-0.0005	0.007	-0.071	0.950	-0.032	0.031
r	0.1720	0.075	2.306	0.148	-0.149	0.493
group_beta	-0.0027	0.015	-0.178	0.875	-0.069	0.063
group_beta_square	0.0007	0.008	0.086	0.939	-0.033	0.035

Omnibus:	nan	Durbin-Watson:	3.568
Prob(Omnibus):	nan	Jarque-Bera (JB):	0.447
Skew:	-0.488	Prob(JB):	0.800
Kurtosis:	2.087	Cond. No.	2.46e+03

Warnings:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 2.46e+03. This might indicate that there are strong multicollinearity or other numerical problems.