

OLS Regression Results

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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:            16:51:16  Log-Likelihood:    48.310
No. Observations: 6  AIC:                -88.62
Df Residuals:    2  BIC:                -89.45
Df Model:         3
Covariance Type: nonrobust
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=====
              coef  std err      t  P>|t|  [0.025  0.975]
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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
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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
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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.