Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE

Number of Observations Read	5010
Number of Observations Used	5010

Stepwise Selection: Step 1

Variable MA10 Entered: R-Square = 0.9988 and C(p) = 2117.100

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	1	26365225	26365225	4196881	<.0001
Error	5008	31461	6.28210		
Corrected Total	5009	26396685			

Variable	Parameter Estimate	Standard Error	Type II SS	F Value	Pr > F
Intercept	-0.01106	0.04822	0.33067	0.05	0.8185
MA10	1.00362	0.00048990	26365225	4196881	<.0001

Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	2	26374241	13187120	2941843	<.0001
Error	5007	22444	4.48260		
Corrected Total	5009	26396685			

Variable	Parameter Estimate	Standard Error	Type II SS	F Value	Pr > F
Intercept	-4.83799	0.11508	7922.96085	1767.49	<.0001
MA10	1.00145	0.00041662	25900827	5778075	<.0001
RSI9	0.09311	0.00208	9016.35291	2011.41	<.0001

Bounds on condition number: 1.0136, 4.0542

Stepwise Selection: Step 3

Variable PEG Entered: R-Square = 0.9992 and C(p) = 47.0512

Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	3	26374385	8791462	1973522	<.0001
Error	5006	22300	4.45471		
Corrected Total	5009	26396685			

Variable	Parameter Estimate	Standard Error	Type II SS	F Value	Pr > F
Intercept	-4.84256	0.11472	7937.56236	1781.84	<.0001
MA10	1.00209	0.00043027	24163565	5424279	<.0001
RSI9	0.09297	0.00207	8989.16286	2017.90	<.0001
PEG	-0.07134	0.01254	144.14363	32.36	<.0001

Bounds on condition number: 1.0878, 9.5255

Stepwise Selection: Step 4

Variable PE Entered: R-Square = 0.9992 and C(p) = 37.1923

Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	4	26374437	6593609	1483333	<.0001
Error	5005	22248	4.44513		
Corrected Total	5009	26396685			

Variable	Parameter Estimate	Standard Error	Type II SS	F Value	Pr > F
Intercept	-5.08963	0.13533	6287.75961	1414.53	<.0001
PE	0.01797	0.00524	52.37778	11.78	0.0006
MA10	1.00068	0.00059599	12531157	2819075	<.0001
RSI9	0.09219	0.00208	8730.16258	1963.98	<.0001
PEG	-0.07188	0.01253	146.29542	32.91	<.0001

Bounds on condition number: 2.0917, 24.963

Stepwise Selection: Step 5

Variable DXY Entered: R-Square = 0.9992 and C(p) = 29.9238

Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	5	26374478	5274896	1188618	<.0001
Error	5004	22207	4.43784		
Corrected Total	5009	26396685			

Variable	Parameter Estimate	Standard Error	Type II SS	F Value	Pr > F
Intercept	-3.98848	0.38695	471.49352	106.24	<.0001
PE	0.03151	0.00687	93.28269	21.02	<.0001
MA10	1.00034	0.00060603	12091372	2724609	<.0001
RSI9	0.09177	0.00208	8613.50787	1940.92	<.0001
PEG	-0.07313	0.01253	151.26143	34.08	<.0001
DXY	-0.01519	0.00500	40.93626	9.22	0.0024

Bounds on condition number: 3.5364, 49.345

Stepwise Selection: Step 6

Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	6	26374556	4395759	993791	<.0001
Error	5003	22129	4.42322		
Corrected Total	5009	26396685			

Variable	Parameter Estimate	Standard Error	Type II SS	F Value	Pr > F
Intercept	-2.52891	0.52033	104.48273	23.62	<.0001
PE	0.05085	0.00827	167.18367	37.80	<.0001
MA10	0.99736	0.00093394	5044296	1140412	<.0001
RSI9	0.09027	0.00211	8092.59951	1829.57	<.0001
PEG	-0.07391	0.01251	154.50864	34.93	<.0001
DXY	-0.02542	0.00556	92.49150	20.91	<.0001
TYX	-0.19058	0.04551	77.55192	17.53	<.0001

Bounds on condition number: 5.1618, 106.51

Stepwise Selection: Step 7

Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	7	26374592	3767799	853043	<.0001
Error	5002	22093	4.41689		
Corrected Total	5009	26396685			

Variable	Parameter Estimate	Standard Error	Type II SS	F Value	Pr > F
Intercept	-2.49576	0.52009	101.71133	23.03	<.0001
PE	0.05062	0.00827	165.64631	37.50	<.0001
MA10	0.99730	0.00093349	5041390	1141389	<.0001
RSI9	0.08998	0.00211	8024.79848	1816.84	<.0001
ROC	0.01831	0.00640	36.10616	8.17	0.0043
PEG	-0.07608	0.01252	163.08044	36.92	<.0001
DXY	-0.02499	0.00556	89.32193	20.22	<.0001
TYX	-0.20169	0.04565	86.22958	19.52	<.0001

Bounds on condition number: 5.1641, 131.61

All variables left in the model are significant at the 0.0500 level.

No other variable met the 0.0500 significance level for entry into the model.

Linear Regression Results

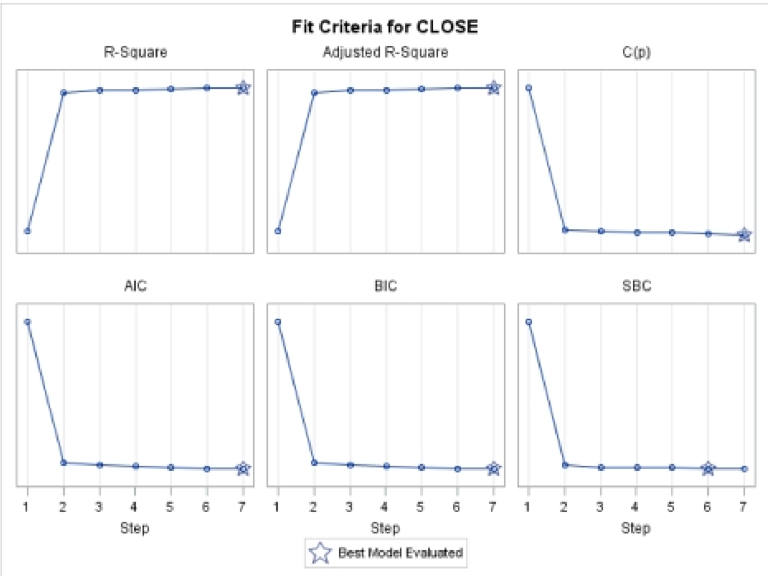
The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE

Summary of Stepwise Selection

Step	Variable Entered	Variable Removed	Number Vars In	Partial R-Square	Model R-Square	C(p)	F Value	Pr > F
1	MA10		1	0.9988	0.9988	2117.10	4196881	<.0001
2	RSI9		2	0.0003	0.9991	77.6871	2011.41	<.0001
3	PEG		3	0.0000	0.9992	47.0512	32.36	<.0001
4	PE		4	0.0000	0.9992	37.1923	11.78	0.0006
5	DXY		5	0.0000	0.9992	29.9238	9.22	0.0024
6	TYX		6	0.0000	0.9992	14.3651	17.53	<.0001
7	ROC		7	0.0000	0.9992	8.1902	8.17	0.0043

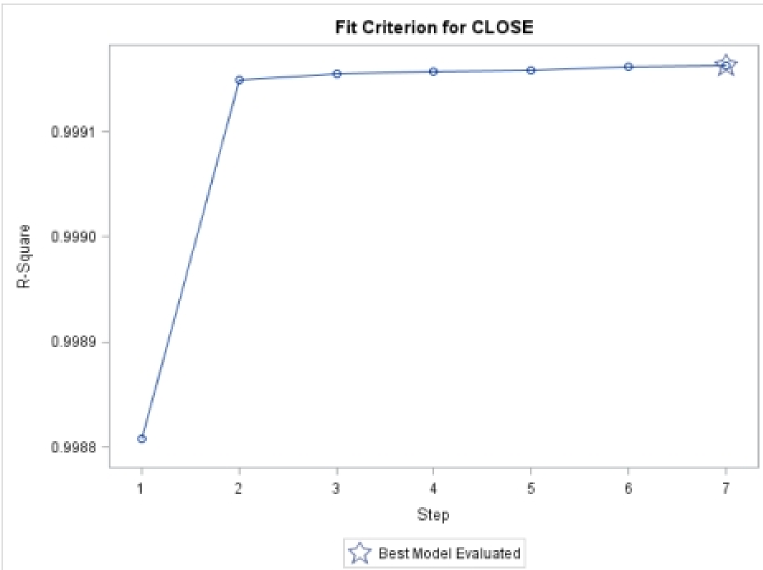
Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE



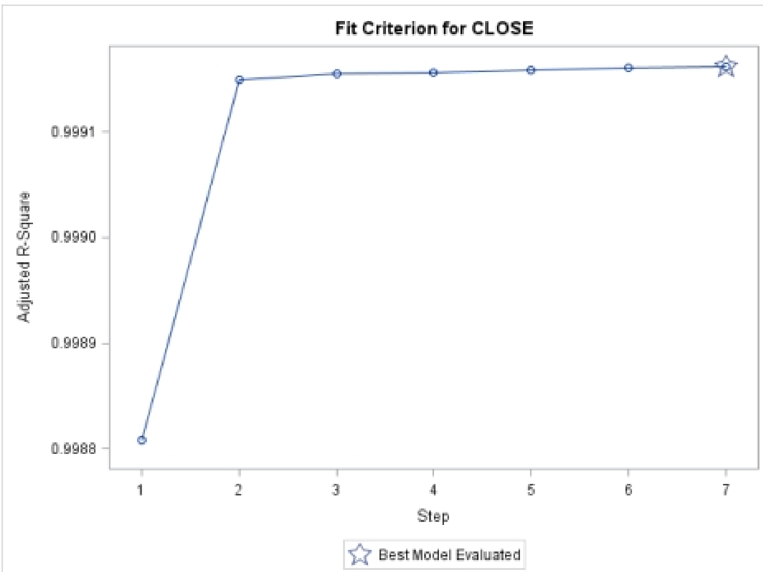
Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE



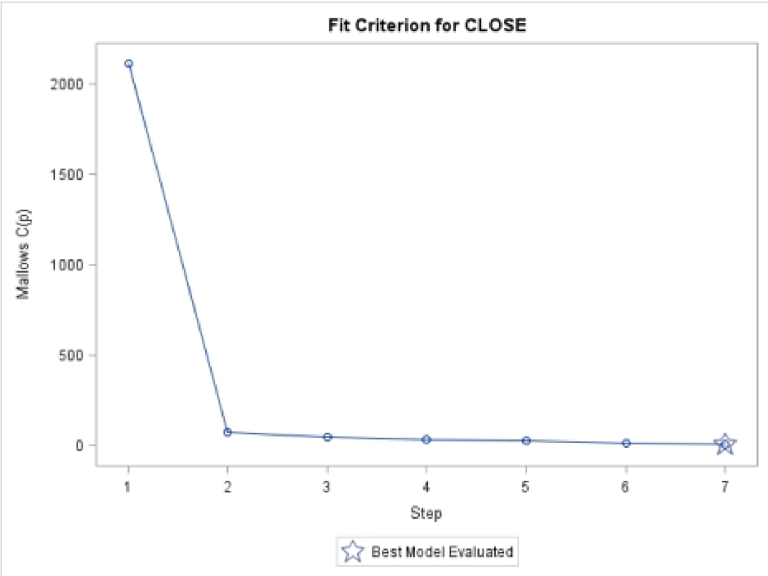
Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE



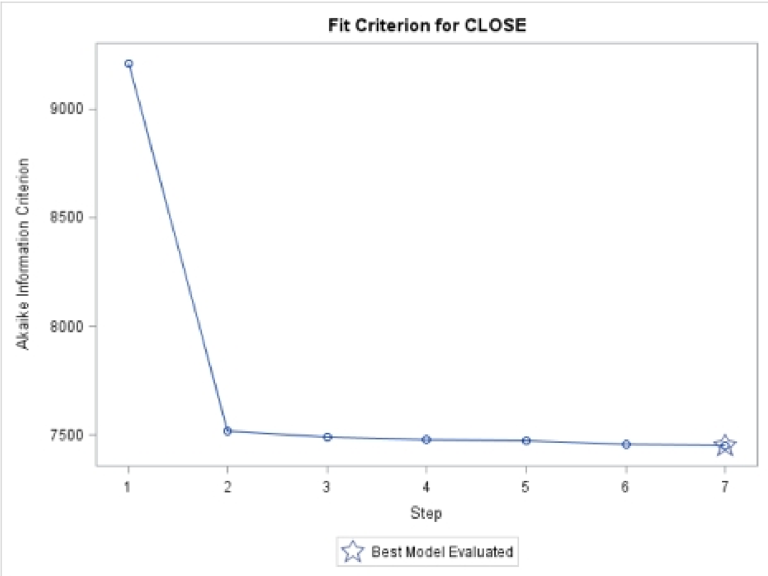
Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE



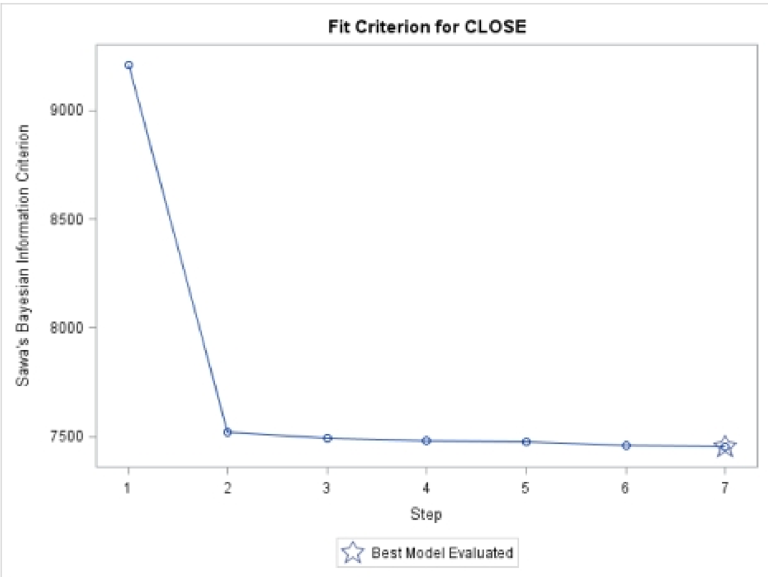
Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE



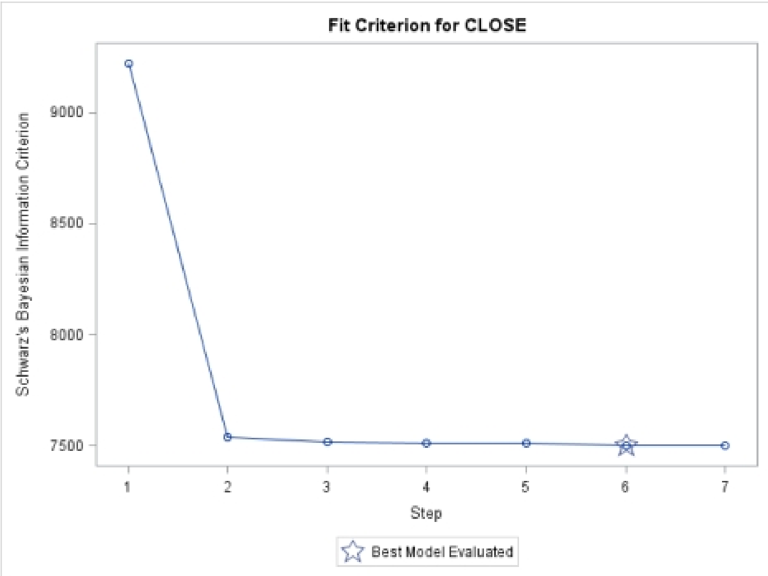
Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE



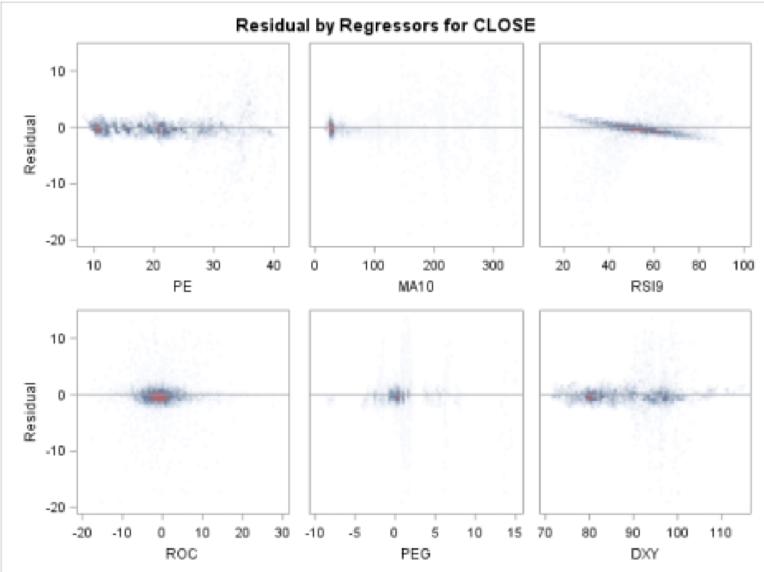
Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE



Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE



Linear Regression Results

The REG Procedure
Model: Linear_Regression_Model
Dependent Variable: CLOSE