NPAR TESTS

/K-S(NORMAL)=Y X1 X2 X3

/MISSING ANALYSIS.

**NPar Tests**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **One-Sample Kolmogorov-Smirnov Test** | | | | | |
|  | | Leverage | TFP | Tfp\_low | Tfp\_Bumn |
| N | | 120 | 120 | 120 | 120 |
| Normal Parametersa,b | Mean | -0.4590 | 0.1892 | 0.40 | 0.20 |
| Std. Deviation | 0.27252 | 0.11602 | 0.492 | 0.402 |
| Most Extreme Differences | Absolute | 0.064 | 0.097 | 0.392 | 0.491 |
| Positive | 0.033 | 0.097 | 0.392 | 0.491 |
| Negative | -0.064 | -0.055 | -0.289 | -0.309 |
| Test Statistic | | 0.064 | 0.097 | 0.392 | 0.491 |
| Asymp. Sig. (2-tailed) | | .200c,d | .008c | .000c | .000c |
| a. Test distribution is Normal. | | | | | |
| b. Calculated from data. | | | | | |
| c. Lilliefors Significance Correction. | | | | | |
| d. This is a lower bound of the true significance. | | | | | |

EXAMINE VARIABLES=X1

/PLOT BOXPLOT STEMLEAF

/COMPARE GROUPS

/STATISTICS DESCRIPTIVES

/CINTERVAL 95

/MISSING LISTWISE

/NOTOTAL.

**Explore**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Case Processing Summary** | | | | | | |
|  | Cases | | | | | |
| Valid | | Missing | | Total | |
| N | Percent | N | Percent | N | Percent |
| TFP | 120 | 100.0% | 0 | 0.0% | 120 | 100.0% |
| **Descriptives** | | | | |
|  | | | Statistic | Std. Error |
| TFP | Mean | | 0.1892 | 0.01059 |
| 95% Confidence Interval for Mean | Lower Bound | 0.1682 |  |
| Upper Bound | 0.2102 |  |
| 5% Trimmed Mean | | 0.1850 |  |
| Median | | 0.1657 |  |
| Variance | | 0.013 |  |
| Std. Deviation | | 0.11602 |  |
| Minimum | | -0.09 |  |
| Maximum | | 0.49 |  |
| Range | | 0.58 |  |
| Interquartile Range | | 0.16 |  |
| Skewness | | 0.602 | 0.221 |
| Kurtosis | | 0.167 | 0.438 |

**TFP**

TFP Stem-and-Leaf Plot

Frequency Stem & Leaf

1.00 -0 . 8

2.00 -0 . 22

7.00 0 . 1334444

15.00 0 . 555677778889999

24.00 1 . 000000011111222222334444

21.00 1 . 555555556666677788999

17.00 2 . 00000000011111334

13.00 2 . 5566777888899

8.00 3 . 00111224

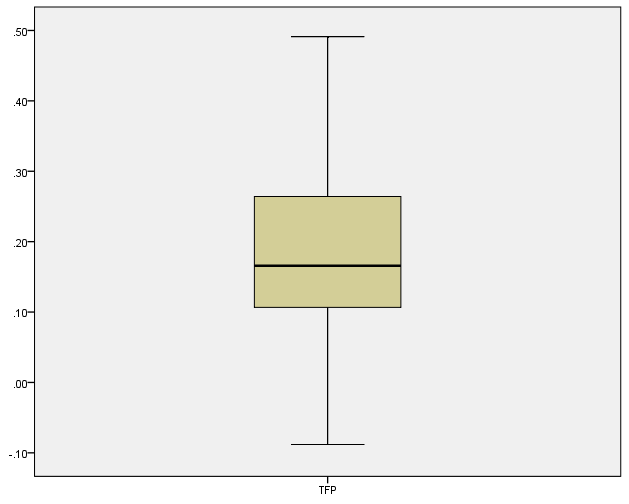
4.00 3 . 5699

4.00 4 . 1233

4.00 4 . 6689

Stem width: .10

Each leaf: 1 case(s)



REGRESSION

/DESCRIPTIVES MEAN STDDEV CORR SIG N

/MISSING LISTWISE

/STATISTICS COEFF OUTS CI(95) BCOV R ANOVA COLLIN TOL CHANGE ZPP

/CRITERIA=PIN(.05) POUT(.10)

/NOORIGIN

/DEPENDENT Y

/METHOD=ENTER X1 X2 X3

/SCATTERPLOT=(Y ,\*ZPRED) (\*ZPRED ,\*DRESID) (Y ,\*ADJPRED) (Y ,\*SRESID) (Y ,\*SDRESID)

/RESIDUALS DURBIN HISTOGRAM(ZRESID) NORMPROB(ZRESID).

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | |  | | |  | | |  | | |  | |  | |
| **Descriptive Statistics** | | | | | | | | | | |  | |  | |
|  | | Mean | | | Std. Deviation | | | N | | |  | |  | |
| Leverage | | -0.4590 | | | 0.27252 | | | 120 | | |  | |  | |
| TFP | | 0.1892 | | | 0.11602 | | | 120 | | |  | |  | |
| Tfp\_low | | 0.40 | | | 0.492 | | | 120 | | |  | |  | |
| Tfp\_Bumn | | 0.20 | | | 0.402 | | | 120 | | |  | |  | |
|  | |  | | |  | | |  | | |  | |  | |
| **Correlations** | | | | | | | | | | | | | | |
|  | | | | | Leverage | | | TFP | | | Tfp\_low | | Tfp\_Bumn | |
| Pearson Correlation | | Leverage | | | 1.000 | | | -0.262 | | | -0.338 | | 0.199 | |
| TFP | | | -0.262 | | | 1.000 | | | 0.802 | | -0.477 | |
| Tfp\_low | | | -0.338 | | | 0.802 | | | 1.000 | | -0.453 | |
| Tfp\_Bumn | | | 0.199 | | | -0.477 | | | -0.453 | | 1.000 | |
| Sig. (1-tailed) | | Leverage | | |  | | | 0.002 | | | 0.000 | | 0.015 | |
| TFP | | | 0.002 | | |  | | | 0.000 | | 0.027 | |
| Tfp\_low | | | 0.000 | | | 0.000 | | |  | | 0.048 | |
| Tfp\_Bumn | | | 0.015 | | | 0.027 | | | 0.048 | |  | |
| N | | Leverage | | | 120 | | | 120 | | | 120 | | 120 | |
| TFP | | | 120 | | | 120 | | | 120 | | 120 | |
| Tfp\_low | | | 120 | | | 120 | | | 120 | | 120 | |
| Tfp\_Bumn | | | 120 | | | 120 | | | 120 | | 120 | |
| **Variables Entered/Removeda** | | | | | | | | | |
| Model | Variables Entered | | | Variables Removed | | | Method | | |
| 1 | Tfp\_Bumn, Tfp\_low, TFPb | | |  | | | Enter | | |
| a. Dependent Variable: Leverage | | | | | | | | | |
| b. All requested variables entered. | | | | | | | | | |
| **Model Summaryb** | | | | | | | | | |
| Model | R | | R Square | | | Adjusted R Square | | | Std. Error of the Estimate | | | Change Statistics | | | | | | | Durbin-Watson |
| R Square Change | | F Change | | df1 | df2 | Sig. F Change |
| 1 | .570a | | 0.324 | | | 0.315 | | | 0.25640 | | | 0.327 | | 6.144 | | 3 | 116 | 0.001 | 2.476 |
| a. Predictors: (Constant), Tfp\_Bumn, Tfp\_low, TFP | | | | | | | | | | | | | | | | | | | |
| b. Dependent Variable: Leverage | | | | | | | | | | | | | | | | | | | |

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **ANOVAa** | | | | | | |
| Model | | Sum of Squares | df | Mean Square | F | Sig. |
| 1 | Regression | 1.212 | 3 | 0.404 | 6.144 | .001b |
| Residual | 7.626 | 116 | 0.066 |  |  |
| Total | 8.838 | 119 |  |  |  |
| a. Dependent Variable: Leverage | | | | | | |
| b. Predictors: (Constant), Tfp\_Bumn, Tfp\_low, TFP | | | | | | |

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | | | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | 95.0% Confidence Interval for B | | Correlations | | | Collinearity Statistics | |
| B | Std. Error | Beta | Lower Bound | Upper Bound | Zero-order | Partial | Part | Tolerance | VIF |
| 1 | (Constant) | -0.423 | 0.052 |  | -8.094 | 0.000 | -0.527 | -0.320 |  |  |  |  |  |
| TFP | 0.114 | 0.340 | 0.049 | 0.335 | 0.738 | -0.560 | 0.788 | -0.262 | 0.031 | 0.029 | 0.355 | 2.820 |
| Tfp\_low | -0.196 | 0.080 | -0.353 | -2.449 | 0.016 | -0.354 | -0.037 | -0.338 | -0.222 | -0.211 | 0.357 | 2.798 |
| Tfp\_Bumn | 0.139 | 0.059 | 0.153 | 2.355 | 0.031 | 0.014 | 0.222 | 0.199 | 0.160 | 0.151 | 0.968 | 1.033 |
| a. Dependent Variable: Leverage | | | | | | | | | | | | | |

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Coefficient Correlationsa** | | | | | |
| Model | | | Tfp\_Bumn | Tfp\_low | TFP |
| 1 | Correlations | Tfp\_Bumn | 1.000 | 0.020 | 0.091 |
| Tfp\_low | 0.020 | 1.000 | -0.796 |
| TFP | 0.091 | -0.796 | 1.000 |
| Covariances | Tfp\_Bumn | 0.004 | 9.362E-05 | 0.002 |
| Tfp\_low | 9.362E-05 | 0.006 | -0.022 |
| TFP | 0.002 | -0.022 | 0.116 |
| a. Dependent Variable: Leverage | | | | | |

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Residuals Statisticsa** | | | | | |
|  | Minimum | Maximum | Mean | Std. Deviation | N |
| Predicted Value | -0.5951 | -0.2993 | -0.4590 | 0.10091 | 120 |
| Std. Predicted Value | -1.349 | 1.582 | 0.000 | 1.000 | 120 |
| Standard Error of Predicted Value | 0.034 | 0.078 | 0.046 | 0.011 | 120 |
| Adjusted Predicted Value | -0.6094 | -0.2889 | -0.4596 | 0.10182 | 120 |
| Residual | -0.80785 | 0.57436 | 0.00000 | 0.25315 | 120 |
| Std. Residual | -3.151 | 2.240 | 0.000 | 0.987 | 120 |
| Stud. Residual | -3.187 | 2.274 | 0.001 | 1.003 | 120 |
| Deleted Residual | -0.82647 | 0.60062 | 0.00059 | 0.26119 | 120 |
| Stud. Deleted Residual | -3.322 | 2.317 | -0.001 | 1.017 | 120 |
| Mahal. Distance | 1.060 | 9.918 | 2.975 | 1.998 | 120 |
| Cook's Distance | 0.000 | 0.116 | 0.008 | 0.017 | 120 |
| Centered Leverage Value | 0.009 | 0.083 | 0.025 | 0.017 | 120 |
| a. Dependent Variable: Leverage | | | | | |

