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 |

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| **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 |

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| --- |
| **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 |

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| **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 |

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| **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 |

