

Multiple Regression Report – Focused PUT's

Page 1
 Database
 Time/Date 11:15:28 01-12-2002
 Dependent C2

Regression Equation Section

Independent Variable	Regression Coefficient	Standard Error	T-Value (Ho: B=0)	Prob Level	Decision (5%)	Power (5%)
Intercept	8541.788	6986.589	1.2226	0.222717	Accept Ho	0.229665
C1	0.1442558	0.0136385	10.5771	0.000000	Reject Ho	1.000000
R-Squared	0.324393					

Regression Coefficient Section

Independent Variable	Regression Coefficient	Standard Error	Lower 95% C.L.	Upper 95% C.L.	Standardized Coefficient
Intercept	8541.788	6986.589	-5151.674	22235.25	0.0000
C1	0.1442558	0.0136385	0.1175248	0.1709867	0.5696
T-Critical	1.959964				

Analysis of Variance Section

Source	DF	Sum of Squares	Mean Square	F-Ratio	Prob Level	Power (5%)
Intercept	1	1.067354E+12	1.067354E+12			
Model	1	4.693711E+11	4.693711E+11	111.8750	0.000000	1.000000
Error	233	9.775505E+11	4.195496E+09			
Total(Adjusted)	234	1.446922E+12	6.183426E+09			

Root Mean Square Error 64772.65 R-Squared 0.3244
 Mean of Dependent 67393.85 Adj R-Squared 0.3215
 Coefficient of Variation 0.9611061 Press Value 1.003193E+12
 Sum |Press Residuals| 1.014359E+07 Press R-Squared 0.3067

Normality Tests Section

Assumption	Value	Probability	Decision(5%)
Skewness	8.4750	0.000000	Rejected
Kurtosis	5.6890	0.000000	Rejected
Omnibus	104.1906	0.000000	Rejected

Serial-Correlation Section

Lag	Correlation	Lag	Correlation	Lag	Correlation
1	0.507735	9	0.251922	17	0.135721
2	0.341992	10	0.229860	18	0.057411
3	0.530509	11	0.205601	19	0.100164
4	0.448721	12	0.164376	20	0.144986
5	0.292690	13	0.152102	21	0.073086
6	0.380078	14	0.121878	22	0.052362
7	0.310835	15	0.110993	23	0.092367
8	0.220333	16	0.111222	24	0.079702

Above serial correlations significant if their absolute values are greater than 0.130466
 Durbin-Watson Value 0.9833

Multiple Regression Report – Focused PUT's

Page 2
Database
Time/Date 11:15:28 01-12-2002
Dependent C2

Multicollinearity Section

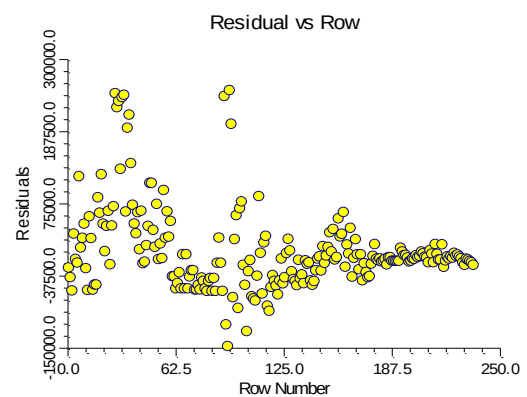
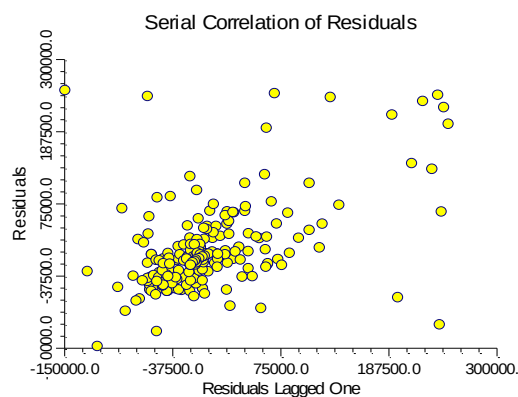
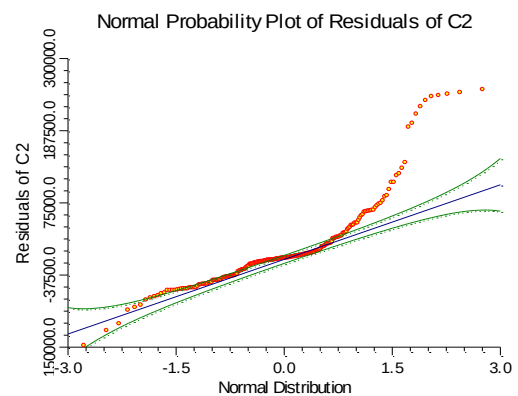
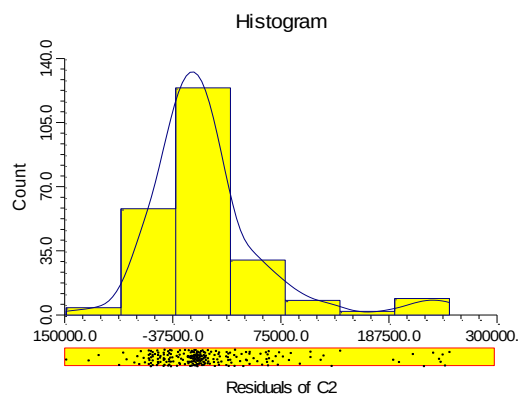
Independent Variable	Variance Inflation	R-Squared Vs Other X's	Tolerance	Diagonal of X'X Inverse
C1	1.000000	0.000000	1.000000	4.433535E-14

Eigenvalues of Centered Correlations

No.	Eigenvalue	Incremental Percent	Cumulative Percent	Condition Number
1	1.000000	100.00	100.00	1.00

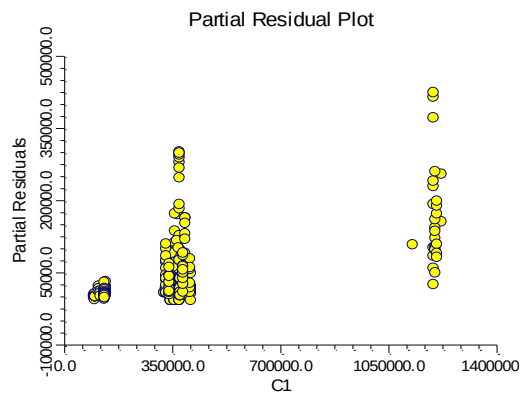
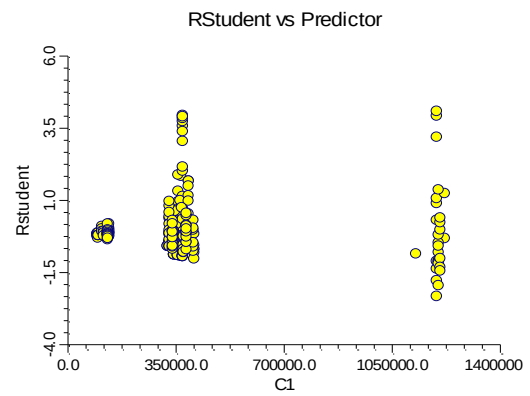
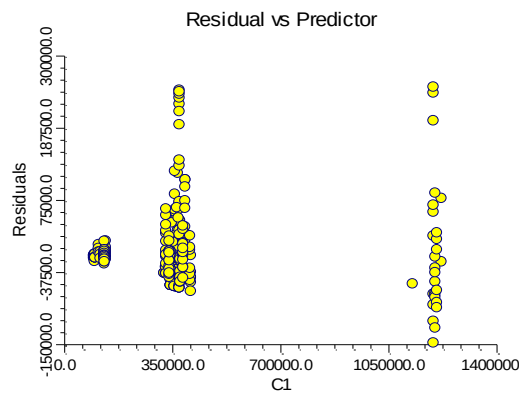
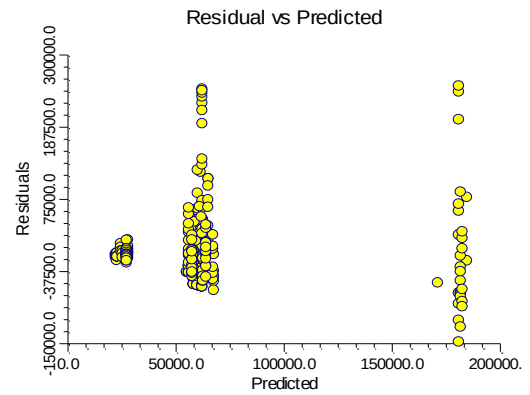
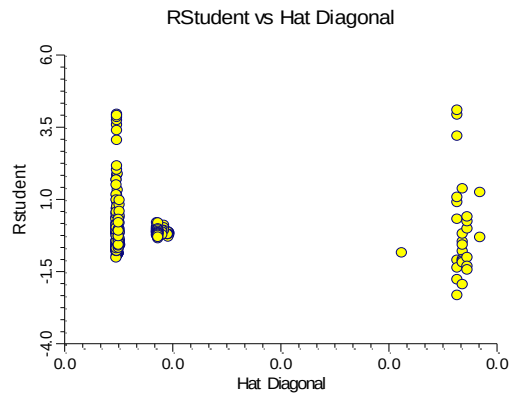
All Condition Numbers less than 100. Multicollinearity is NOT a problem.

Plots Section



Multiple Regression Report – Focused PUT's

Page 3
Database
Time/Date 11:15:28 01-12-2002
Dependent C2



Multiple Regression Report – Diversified PUT's

Page 1
 Database
 Time/Date 11:23:18 01-12-2002
 Dependent C4

Regression Equation Section

Independent Variable	Regression Coefficient	Standard Error	T-Value (Ho: B=0)	Prob Level	Decision (5%)	Power (5%)
Intercept	-801.1277	4687.667	-0.1709	0.864446	Accept Ho	0.053326
C3	0.1112347	8.089217E-03	13.7510	0.000000	Reject Ho	1.000000
R-Squared	0.441706					

Regression Coefficient Section

Independent Variable	Regression Coefficient	Standard Error	Lower 95% C.L.	Upper 95% C.L.	Standardized Coefficient
Intercept	-801.1277	4687.667	-9988.785	8386.53	0.0000
C3	0.1112347	8.089217E-03	9.538014E-02	0.1270893	0.6646
T-Critical	1.959964				

Analysis of Variance Section

Source	DF	Sum of Squares	Mean Square	F-Ratio	Prob Level	Power (5%)
Intercept	1	7.767557E+11	7.767557E+11			
Model	1	2.025457E+11	2.025457E+11	189.0896	0.000000	1.000000
Error	239	2.560078E+11	1.071162E+09			
Total(Adjusted)	240	4.585535E+11	1.91064E+09			
Root Mean Square Error		32728.62	R-Squared	0.4417		
Mean of Dependent		56771.94	Adj R-Squared	0.4394		
Coefficient of Variation		0.5764929	Press Value	2.622072E+11		
Sum Press Residuals		5990320	Press R-Squared	0.4282		

Normality Tests Section

Assumption	Value	Probability	Decision(5%)
Skewness	5.1833	0.000000	Rejected
Kurtosis	3.8731	0.000107	Rejected
Omnibus	41.8670	0.000000	Rejected

Serial-Correlation Section

Lag	Correlation	Lag	Correlation	Lag	Correlation
1	0.345853	9	0.022900	17	0.005426
2	0.321151	10	0.063685	18	0.003816
3	0.296795	11	0.051275	19	0.033318
4	0.237650	12	0.015724	20	-0.079342
5	0.277537	13	0.087029	21	-0.079367
6	0.205987	14	-0.023599	22	-0.102100
7	0.146847	15	0.002553	23	-0.072570
8	0.171550	16	-0.000690	24	-0.069757

Above serial correlations significant if their absolute values are greater than 0.128831

Durbin-Watson Value 1.2957

Multiple Regression Report – Diversified PUT's

Page 2
Database
Time/Date 11:23:19 01-12-2002
Dependent C4

Multicollinearity Section

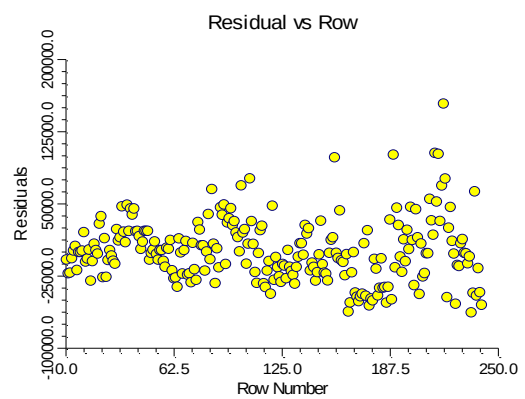
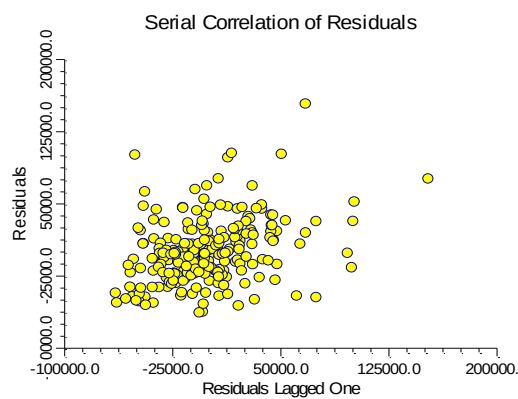
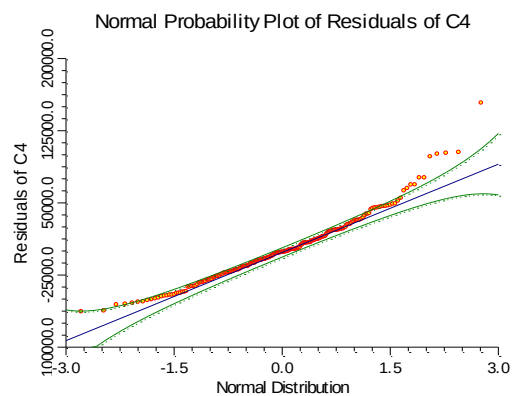
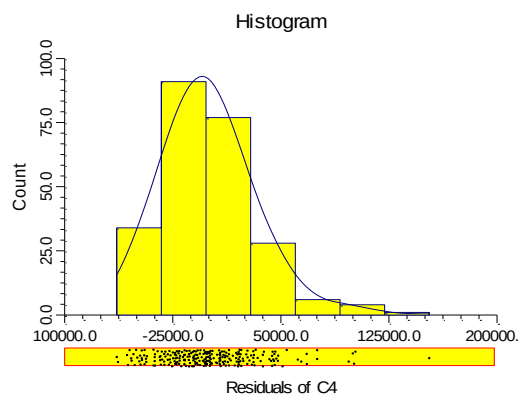
Independent Variable	Variance Inflation	R-Squared Vs Other X's	Tolerance	Diagonal of X'X Inverse
C3	1.000000	0.000000	1.000000	6.108825E-14

Eigenvalues of Centered Correlations

No.	Eigenvalue	Incremental Percent	Cumulative Percent	Condition Number
1	1.000000	100.00	100.00	1.00

All Condition Numbers less than 100. Multicollinearity is NOT a problem.

Plots Section



Multiple Regression Report – Diversified PUT's

Page 3
Database
Time/Date 11:23:19 01-12-2002
Dependent C4

