

APPENDIX 2

The Result of Data Analysis Techniques

NPar Tests

Notes		
Output Created		31-JUL-2017 16:58:16
Comments		
Input	Active Dataset	DataSet0
	Filter	<none>
	Weight	<none>
	Split File	<none>
Missing Value Handling	N of Rows in Working Data File	70
	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Statistics for each test are based on all cases with valid data for the variable(s) used in that test.
Syntax		NPAR TESTS /K-S(NORMAL)=ROE FLM TATO OPM IB TB /MISSING ANALYSIS.
Resources	Processor Time	00:00:00,00
	Elapsed Time	00:00:00,03
	Number of Cases Allowed ^a	87381

a. Based on availability of workspace memory.

One-Sample Kolmogorov-Smirnov Test

		ROE	FLM	TATO	OPM	IB	TB
N		70	70	70	70	70	70
Normal Parameters ^{a,b}	Mean	,1738431	1,9955989	1,3732920	,1132911	,8810390	,7519707
	Std. Deviation	,10252169	,41377998	,53181124	,07534752	,23308550	,03366913
Most Extreme Differences	Absolute	,121	,052	,152	,136	,150	,134
	Positive	,121	,037	,152	,136	,136	,108
	Negative	-,089	-,052	-,080	-,110	-,150	-,134
Kolmogorov-Smirnov Z		1,011	,434	1,271	1,139	1,259	1,119
Asymp. Sig. (2-tailed)		,258	,992	,079	,149	,084	,163

a. Test distribution is Normal.

b. Calculated from data.

Regression

Otes

Output Created		31-JUL-2017 16:59:46
Comments		
Input	Active Dataset Filter Weight Split File N of Rows in Working Data File	DataSet0 <none> <none> <none> 70
Missing Value Handling	Definition of Missing Cases Used	User-defined missing values are treated as missing. Statistics are based on cases with no missing values for any variable used. REGRESSION /DESCRIPTIVES MEAN STDDEV CORR SIG N /MISSING LISTWISE /STATISTICS COEFF OUTS R ANOVA COLLIN TOL CHANGE /CRITERIA=PIN(.05) POUT(.10) /NOORIGIN /DEPENDENT ROE /METHOD=ENTER FLM TATO OPM IB TB /SCATTERPLOT=(*ZRESID ,*ZPRED) /RESIDUALS DURBIN HISTOGRAM(ZRESID) NORMPROB(ZRESID).
Syntax		
Resources	Processor Time Elapsed Time Memory Required Additional Memory Required for Residual Plots	00:00:01,31 00:00:03,11 2684 bytes 880 bytes

Descriptive Statistics

	Mean	Std. Deviation	N
ROE	,1738431	,10252169	70
FLM	1,9955989	,41377998	70
TATO	1,3732920	,53181124	70
OPM	,1132911	,07534752	70
IB	,8810390	,23308550	70
TB	,7519707	,03366913	70

Correlations

		ROE	FLM	TATO	OPM	IB	TB
Pearson Correlation	ROE	1,000	-,075	,000	,665	,462	,177
	FLM	-,075	1,000	,203	-,420	-,458	,083
	TATO	,000	,203	1,000	-,551	,084	-,128
	OPM	,665	-,420	-,551	1,000	,307	,103
	IB	,462	-,458	,084	,307	1,000	,149
	TB	,177	,083	-,128	,103	,149	1,000
Sig. (1-tailed)	ROE	.	,270	,499	,000	,000	,071
	FLM	,270	.	,046	,000	,000	,247
	TATO	,499	,046	.	,000	,243	,145
	OPM	,000	,000	,000	.	,005	,199
	IB	,000	,000	,243	,005	.	,109
	TB	,071	,247	,145	,199	,109	.
N	ROE	70	70	70	70	70	70
	FLM	70	70	70	70	70	70
	TATO	70	70	70	70	70	70
	OPM	70	70	70	70	70	70
	IB	70	70	70	70	70	70
	TB	70	70	70	70	70	70

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	TB, FLM, TATO, IB, OPM ^b	.	Enter

a. Dependent Variable: ROE

b. All requested variables entered.

Model Summary^b

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	,872 ^a	,761	,742	,05207174	,761	40,694	5	64	,000	1,793

a. Predictors: (Constant), TB, FLM, TATO, IB, OPM

b. Dependent Variable: ROE

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,552	5	,110	40,694	,000 ^b
	Residual	,174	64	,003		
	Total	,725	69			

a. Dependent Variable: ROE

b. Predictors: (Constant), TB, FLM, TATO, IB, OPM

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	-,526	,147		-3,587	,001		
FLM	,092	,019	,370	4,926	,000	,664	1,507
TATO	,085	,015	,443	5,629	,000	,604	1,656
OPM	1,320	,113	,970	11,699	,000	,544	1,839
IB	,126	,033	,287	3,792	,000	,652	1,534
TB	,184	,195	,060	,943	,349	,910	1,098

a. Dependent Variable: ROE

Collinearity Diagnostics^a

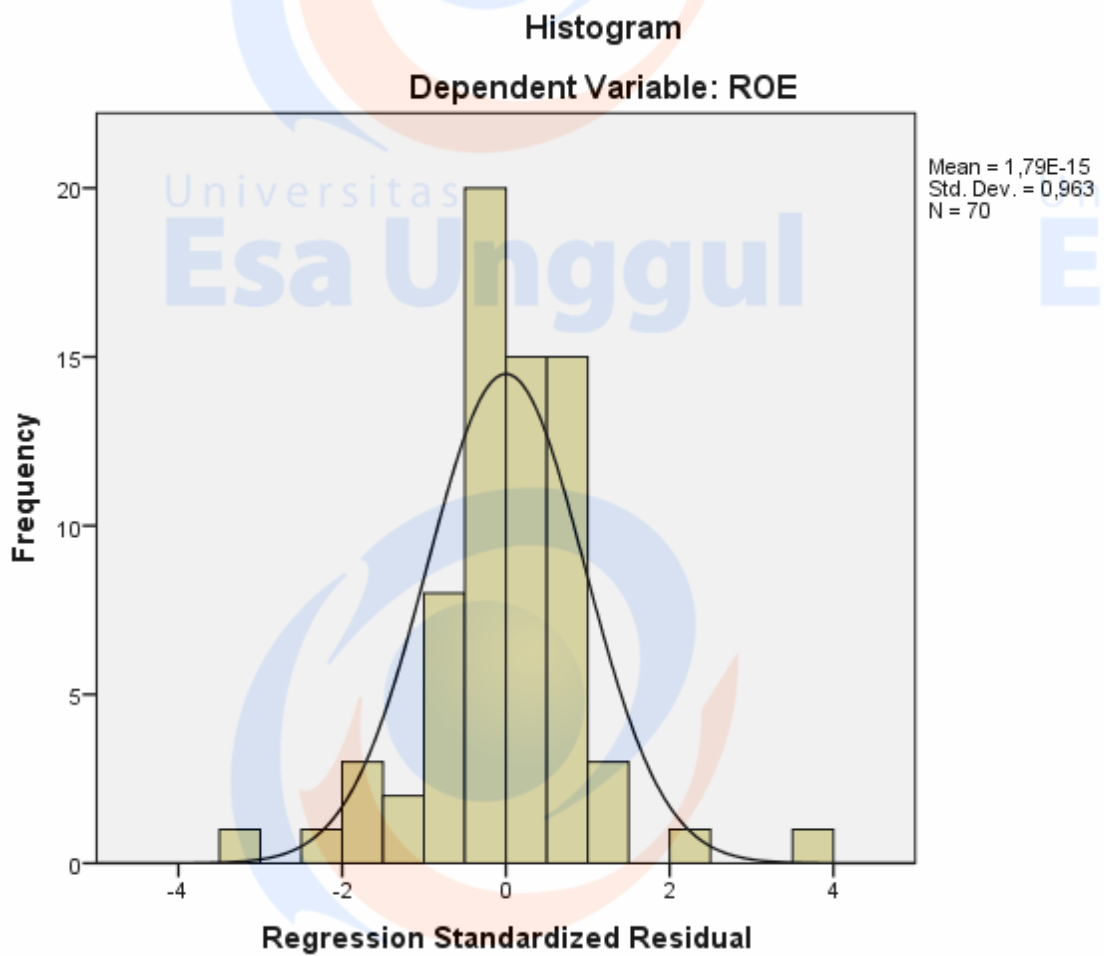
Model	Dimension	Eigenvalue	Condition Index	Variance Proportions					
				(Constant)	FLM	TATO	OPM	IB	TB
1	1	5,507	1,000	,00	,00	,00	,00	,00	,00
	2	,361	3,906	,00	,00	,05	,32	,00	,00
	3	,077	8,483	,00	,14	,24	,01	,15	,00
	4	,043	11,340	,00	,00	,66	,59	,42	,00
	5	,012	21,493	,04	,85	,00	,07	,41	,04
	6	,001	76,678	,96	,00	,04	,00	,02	,96

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-,0023634	,4638070	,1738431	,08941876	70
Residual	-,15700592	,20684355	,00000000	,05014961	70
Std. Predicted Value	-1,971	3,243	,000	1,000	70
Std. Residual	-3,015	3,972	,000	,963	70

a. Dependent Variable: ROE

Charts



Normal P-P Plot of Regression Standardized Residual
Dependent Variable: ROE

