

年月	2474 可成報酬率%_月	Y9997 報酬指數報酬率%_月	MC02 台灣美元兌新台幣匯率(美元)			MC02 台灣美元兌新台幣匯率(美元)
May-18	5.2871	2.0393	0.0127			29.98
Apr-18	-7.0224	-2.3958	0.0167			29.605
Mar-18	0.5649	0.9617	-0.0038			29.12
Feb-18	5.9879	-2.5965	0.0027			29.23
Jan-18	1.8291	4.3308	-0.0234			29.15
Dec-17	1.5478	0.7822	-0.0054			29.848
Nov-17	0.9376	-2.1605	-0.0053			30.01
Oct-17	8.4746	3.9542	-0.0045			30.17
Sep-17	-20.8168	-1.82	0.0034			30.305
Aug-17	10.6627	2.3821	-0.0008			30.203
Jul-17	-4.539	2.3089	-0.0069			30.227
Jun-17	14.3082	4.4901	0.0111			30.436
May-17	2.5806	1.7134	-0.0038			30.102
Apr-17	3.3335	0.6164	-0.0039			30.218
Mar-17	16.7314	0.6262	-0.0102			30.336
Feb-17	0.7843	3.2019	-0.0226			30.65
Jan-17	13.8393	2.1014	-0.0285			31.36
Dec-16	-3.2397	0.1384	0.0122			32.279
Nov-16	-6.4645	-0.5212	0.0098			31.89
Oct-16	-2.7506	1.3534	0.0068			31.58
Sep-16	16.2545	1.4149	-0.0113			31.366
Aug-16	2.7027	1.8928	-0.0063			31.726
Jul-16	-6.5263	5.4287	-0.0112			31.926
Jun-16	-4.2337	2.6477	-0.0105			32.286
May-16	9.2511	1.8888	0.0108			32.63
Apr-16	-14.0152	-4.196	0.0000			32.281
Mar-16	1.5384	3.967	-0.0361			32.282
Feb-16	0.3861	3.2651	-0.0047			33.492
Jan-16	-6.1594	-2.3129	0.0177			33.65
Dec-15	-12.6582	0.2096	0.0072			33.066
Nov-15	-1.25	-2.7297	0.0009			32.83
Oct-15	-8.702	4.5693	-0.0098			32.802
Sep-15	5.5723	0.4232	0.0097			33.128
Aug-15	-2.8581	-4.7569	0.0356			32.81
Jul-15	-9.8446	-5.3748	0.0197			31.682
Jun-15	7.2224	-3.1509	0.0064			31.07
May-15	-0.0001	-1.2064	0.0039			30.871
Apr-15	9.7561	2.4368	-0.0207			30.752
Mar-15	14.2859	-0.3706	-0.0032			31.401
Feb-15	3.0521	2.7793	-0.0016			31.503
Jan-15	12.9817	0.5872	-0.0051			31.555

Dec-14	-5.9159	1.3073	0.0219			31.718
Nov-14	2.3436	2.3668	0.0184			31.039
Oct-14	-9.2197	0.097	0.0014			30.478
Sep-14	-5.3575	-4.8972	0.0155			30.436
Aug-14	22.1777	2.2071	-0.0023			29.97
Jul-14	-10.9513	0.9085	0.0042			30.04
Jun-14	3.9179	3.7926	-0.0045			29.915
May-14	5.3044	3.2465	-0.0069			30.05
Apr-14	15.4196	-0.6537	-0.0083			30.258
Mar-14	0.2271	2.4273	0.0051			30.51
Feb-14	8.911	2.0916	-0.0007			30.355
Jan-14	4.3927	-1.7296	#DIV/0!			30.376

摘要輸出

迴歸統計

R 的倍數	0.354973
R 平方	0.126006
調整的 R	0.090332
標準誤	8.506629
觀察值個	52

ANOVA

	自由度	SS	MS	F	顯著值
迴歸	2	511.202	255.601	3.532219	0.036894
殘差	49	3545.774	72.36273		
總和	51	4056.976			

	係數	標準誤	t 統計	P-值	下限 95%	上限 95%	下限 95.0%	上限 95.0%
截距	1.071634	1.254403	0.854298	0.397098	-1.44918	3.59245	-1.44918	3.59245
Y9997 報 酬指數 報酬 率%_月 MCOZ 台 灣美元 兌新台 幣匯率 (美元)	0.68736	0.542474	1.267083	0.211115	-0.40278	1.777502	-0.40278	1.777502
利率	-136.145	108.2061	-1.2582	0.214281	-353.594	81.30309	-353.594	81.30309

