

年月	1303 南亞---報酬率%_月	Y9997 報酬指數---報酬率%_月
May-18	2.5736	2.0393
Apr-18	-0.0001	-2.3958
Mar-18	1.2408	0.9617
Feb-18	0.6243	-2.5965
Jan-18	2.824	4.3308
Dec-17	3.0423	0.7822
Nov-17	1.6126	-2.1605
Oct-17	-0.7999	3.9542
Sep-17	-1.5749	-1.82
Aug-17	0.2631	2.3821
Jul-17	6.767	2.3089
Jun-17	5.4468	4.4901
May-17	-1.5131	1.7134
Apr-17	1.1127	0.6164
Mar-17	-3.6192	0.6262
Feb-17	1.4967	3.2019
Jan-17	3.2303	2.1014
Dec-16	6.1106	0.1384
Nov-16	2.1309	-0.5212
Oct-16	5.9677	1.3534
Sep-16	2.3101	1.4149
Aug-16	0.3312	1.8928
Jul-16	4.2446	5.4287
Jun-16	-1.9292	2.6477
May-16	-1.5824	1.8888
Apr-16	-6.5089	-4.196
Mar-16	5.956	3.967
Feb-16	9.4339	3.2651
Jan-16	-4.426	-2.3129
Dec-15	4.0957	0.2096
Nov-15	-9.428	-2.7297
Oct-15	16.3667	4.5693
Sep-15	-6.2395	0.4232
Aug-15	-8.0621	-4.7569
Jul-15	-7.7882	-5.3748
Jun-15	-0.2755	-3.1509
May-15	-3.841	-1.2064
Apr-15	8.6332	2.4368
Mar-15	1.9061	-0.3706
Feb-15	7.4016	2.7793
Jan-15	-3.0537	0.5872
Dec-14	1.0801	1.3073
Nov-14	3.0207	2.3668
Oct-14	-5.5555	0.097
Sep-14	-5.5318	-4.8972

Aug-14	0.5707	2.2071
Jul-14	0.109	0.9085
Jun-14	6.6763	3.7926
May-14	1.9667	3.2465
Apr-14	2.4805	-0.6537
Mar-14	-0.6165	2.4273
Feb-14	-1.8152	2.0916
Jan-14	-4.0638	-1.7296

摘要輸出

迴歸統計	
R 的倍數	0.664409571
R 平方	0.441440079
調整的 R 平方	0.419097682
標準誤	3.718072203
觀察值個數	53

ANOVA

	自由度	SS
迴歸	2	546.2703551
殘差	50	691.2030455
總和	52	1237.473401

	係數	標準誤
截距	-3.827537444	13.73010294
大盤指數	1.239124337	0.197406263
匯率	0.119003949	0.441047128

MC02 台灣美元兌新台幣匯率(美元)---數值

29.98
29.605
29.12
29.23
29.15
29.848
30.01
30.17
30.305
30.203
30.227
30.436
30.102
30.218
30.336
30.65
31.36
32.279
31.89
31.58
31.366
31.726
31.926
32.286
32.63
32.281
32.282
33.492
33.65
33.066
32.83
32.802
33.128
32.81
31.682
31.07
30.871
30.752
31.401
31.503
31.555
31.718
31.039
30.478
30.436

29.97
 30.04
 29.915
 30.05
 30.258
 30.51
 30.355
 30.376

MS	F	顯著值
273.1351776	19.75796	4.75E-07
13.82406091		

t 統計	P-值	下限 95%	上限 95%	下限 95.0%	上限 95.0%
-0.278769756	0.781571	-31.4053	23.75019	-31.4053	23.75019
6.277026455	8.11E-08	0.842622	1.635626	0.842622	1.635626
0.269821391	0.788408	-0.76687	1.004873	-0.76687	1.004873

