

元大金控回歸分析

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年月	元大金月報酬率	大盤月報酬率	匯率變動
2018/05	-70%	204%	-0.3869246%
2018/04	637%	-240%	1.2666779%
2018/03	152%	96%	1.6655220%
2018/02	-607%	-260%	-0.3763257%
2018/01	145%	433%	0.2744425%
2017/12	-72%	78%	-2.3385151%
2017/11	373%	-216%	-0.5398201%
2017/10	229%	395%	-0.5303281%
2017/09	0%	-191%	-0.4454710%
2017/08	116%	152%	0.3377148%
2017/07	-9%	31%	-0.0793992%
2017/06	268%	353%	-0.6866868%
2017/05	116%	171%	1.1095608%
2017/04	78%	62%	-0.3838772%
2017/03	-154%	63%	-0.3889768%
2017/02	484%	320%	-1.0244698%
2017/01	333%	210%	-2.2640306%
2016/12	390%	14%	-2.8470523%
2016/11	-212%	-53%	1.2198181%
2016/10	536%	134%	0.9816339%
2016/09	-44%	108%	0.6822674%
2016/08	45%	94%	-1.1347160%
2016/07	1123%	367%	-0.6264487%
2016/06	-545%	153%	-1.1150344%
2016/05	329%	188%	-1.0542446%
2016/04	-739%	-420%	1.0811313%
2016/03	748%	397%	-0.0030977%
2016/02	-93%	327%	-3.6128031%
2016/01	-1111%	-231%	-0.4695394%
2015/12	-162%	21%	1.7661646%
2015/11	-352%	-273%	0.7188547%
2015/10	492%	456%	0.0853606%
2015/09	-651%	8%	-0.9840618%
2015/08	-1072%	-566%	0.9692167%
2015/07	-659%	-705%	3.5603813%
2015/06	-722%	-390%	1.9697457%
2015/05	84%	-121%	0.6446179%
2015/04	1333%	244%	0.3869667%
2015/03	-94%	-37%	-2.0668132%

2015/02	461%	278%	-0.3237787%
2015/01	-130%	59%	-0.1647916%
2014/12	132%	131%	-0.5139038%
2014/11	-65%	237%	2.1875705%
2014/10	200%	9%	1.8406720%
2014/09	-683%	-497%	0.1379945%
2014/08	-177%	129%	1.5548882%
2014/07	402%	-82%	-0.2330226%
2014/06	739%	349%	0.4178506%
2014/05	399%	324%	-0.4492512%
2014/04	-195%	-65%	-0.6874215%

摘要輸出

迴歸統計

R 的倍數	0.677558
R 平方	0.459085
調整的 R 平方	0.436067
標準誤	3.769265
觀察值個數	50

ANOVA

	自由度	SS	MS	F	顯著值
迴歸	2	566.729283	283.364519	94.4925	3.52E-07
殘差	47	667.745714	14.20736		
總和	49	1234.475			

	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	-0.24067	0.541272	-0.44464	0.658623	-1.329567	0.848229	-1.329567	0.848229
X 變數 1	1.316585	0.214818	6.128849	1.72E-07	0.884428	1.748743	0.884427	1.748743
X 變數 2	35.36602	43.25384	0.817639	0.417689	-51.64949	122.3815	-51.64948	122.3815

$$Y = -0.24067 + 1.316585X_1 + 35.36602X_2$$

β大於 0，故公司股票報酬率與股價指數報酬率和匯率變動率正相關。