

Descriptives

Notes

Output Created		01-AUG-2018 17:43:13
Comments		
Input	Active Dataset	DataSet1
	Filter	1 (FILTER)
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data	54
Missing Value Handling	File	
	Definition of Missing	User defined missing values are treated as missing.
	Cases Used	All non-missing data are used. DESCRIPTIVES VARIABLES=VAIC UNDERPRICE /STATISTICS=MEAN STDDEV MIN MAX.
Syntax		
Resources	Processor Time	00:00:00.05
	Elapsed Time	00:00:00.88

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
VAIC	54	2.8750	358.2475	32.7116	57.3855
UNDERPRICE	54	.0035	.7692	.2606	.2428
Valid N (listwise)	54				

Frequency Table

UNDERWRITER

	Frequency	Percent	Valid Percent	Cumulative Percent
.00	43	79.6	79.6	79.6
Valid 1.00	11	20.4	20.4	100.0
Total	54	100.0	100.0	

TYPE

	Frequency	Percent	Valid Percent	Cumulative Percent
.00	48	88.9	88.9	88.9
Valid 1.00	6	11.1	11.1	100.0
Total	54	100.0	100.0	

Regression

Notes

Output Created		01-AUG-2018 18:05:46
Comments		
Input	Active Dataset	DataSet1
	Filter	1 (FILTER)
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	54
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Statistics are based on cases with no missing values for any variable used.
Syntax		REGRESSION
		/MISSING LISTWISE
		/STATISTICS COEFF OUTS R
		ANOVA COLLIN TOL
		/CRITERIA=PIN(.05) POUT(.10)
		/NOORIGIN
		/DEPENDENT UNDERPRICE
		/METHOD=ENTER UNDERWRITER
		TYPE VAIC
		/SCATTERPLOT=(*SRESID ,*ZPRED)
		/RESIDUALS DURBIN
		HISTOGRAM(ZRESID)
		NORMPROB(ZRESID)
	/CASEWISE PLOT(ZRESID)	
	OUTLIERS(3)	
	/SAVE RESID.	
Resources	Processor Time	00:00:02.70
	Elapsed Time	00:00:11.67
	Memory Required	2036 bytes
	Additional Memory Required for Residual Plots	896 bytes
Variables Created or Modified	RES_1	Unstandardized Residual

[DataSet1]

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	VAIC, TYPE, UNDERWRITER ^b		Enter

a. Dependent Variable: UNDERPRICE

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.360 ^a	.130	.077	.23317	2.378

a. Predictors: (Constant), VAIC, TYPE, UNDERWRITER

b. Dependent Variable: UNDERPRICE

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.405	3	.135	2.483	.072 ^b
	Residual	2.719	50	.054		
	Total	3.123	53			

a. Dependent Variable: UNDERPRICE

b. Predictors: (Constant), VAIC, TYPE, UNDERWRITER

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	.306	.040		7.574	.000
	UNDERWRITER	-.217	.082	-.364	-2.638	.011
	TYPE	-.045	.101	-.059	-.446	.658
	VAIC	.000	.001	.027	.194	.847

Coefficients^a

Model	Collinearity Statistics		
	Tolerance	VIF	
1	(Constant)		
	UNDERWRITER	.917	1.091
	TYPE	.993	1.007
	VAIC	.911	1.098

a. Dependent Variable: UNDERPRICE

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	UNDERWRITER	TYPE	VAIC
1	1	2.034	1.000	.10	.10	.04	.10
	2	.965	1.452	.01	.07	.72	.08
	3	.561	1.904	.06	.81	.01	.39
	4	.439	2.152	.83	.03	.23	.43

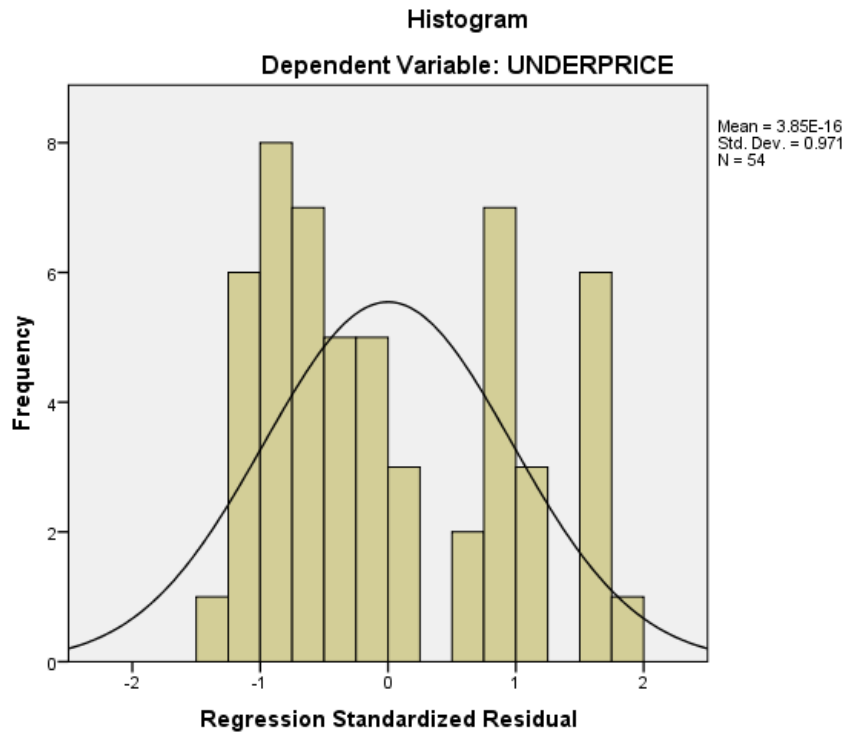
a. Dependent Variable: UNDERPRICE

Residuals Statistics^a

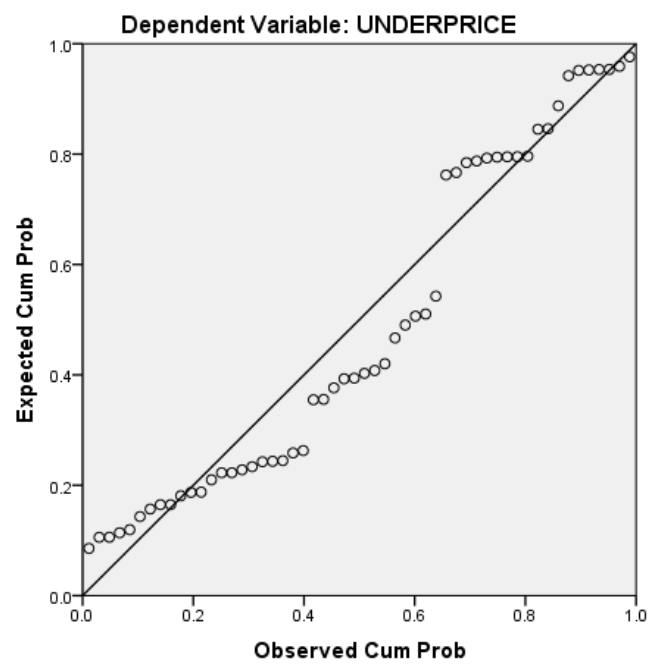
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.0474	.3293	.2606	.08741	54
Std. Predicted Value	-2.439	.787	.000	1.000	54
Standard Error of Predicted Value	.037	.185	.056	.029	54
Adjusted Predicted Value	.0493	.3637	.2631	.08714	54
Residual	-.31908	.46239	.00000	.22648	54
Std. Residual	-1.368	1.983	.000	.971	54
Stud. Residual	-1.454	2.012	-.004	.999	54
Deleted Residual	-.36026	.47582	-.00246	.24083	54
Stud. Deleted Residual	-1.471	2.077	.001	1.009	54
Mahal. Distance	.388	32.311	2.944	5.117	54
Cook's Distance	.000	.157	.017	.028	54
Centered Leverage Value	.007	.610	.056	.097	54

a. Dependent Variable: UNDERPRICE

Charts



Normal P-P Plot of Regression Standardized Residual



NPar Tests

Notes

Output Created		01-AUG-2018 18:09:50
Comments		
Input	Active Dataset	DataSet1
	Filter	1 (FILTER)
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data	54
Missing Value Handling	File	
	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)=RES_1 /MISSING ANALYSIS.
Resources	Processor Time	00:00:00.05
	Elapsed Time	00:00:00.18
	Number of Cases Allowed ^a	196608

a. Based on availability of workspace memory.

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		54
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.22647855
	Absolute	.151
Most Extreme Differences	Positive	.151
	Negative	-.121
Kolmogorov-Smirnov Z		1.108
Asymp. Sig. (2-tailed)		.172

- a. Test distribution is Normal.
- b. Calculated from data.

```

REGRESSION
  /MISSING LISTWISE
  /STATISTICS COEFF OUTS R ANOVA
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT AbsRes
  /METHOD=ENTER VAIC UNDERWRITER TYPE.

```

Regression

Notes

Output Created		01-AUG-2018 18:16:10
Comments		
Input	Active Dataset	DataSet1
	Filter	1 (FILTER)
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	54
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Statistics are based on cases with no missing values for any variable used.
Syntax		REGRESSION
		/MISSING LISTWISE
		/STATISTICS COEFF OUTS R
		ANOVA
		/CRITERIA=PIN(.05) POUT(.10)
		/NOORIGIN
	/DEPENDENT AbsRes	
	/METHOD=ENTER VAIC	
	UNDERWRITER TYPE.	
Resources	Processor Time	00:00:00.06
	Elapsed Time	00:00:00.47
	Memory Required	2068 bytes
	Additional Memory Required for Residual Plots	0 bytes

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	TYPE, UNDERWRITER, VAIC ^b		Enter

a. Dependent Variable: AbsRes

b. All requested variables entered.

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.537 ^a	.289	.246	.09804

a. Predictors: (Constant), TYPE, UNDERWRITER, VAIC

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.195	3	.065	6.770	.001 ^b
	Residual	.481	50	.010		
	Total	.676	53			

a. Dependent Variable: AbsRes

b. Predictors: (Constant), TYPE, UNDERWRITER, VAIC

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.229	.017		13.448	.000
	VAIC	3.450E-005	.000	.018	.140	.889
	UNDERWRITER	-.147	.035	-.530	-4.255	.000
	TYPE	-.046	.043	-.131	-1.090	.281

a. Dependent Variable: AbsRes

```
COMPUTE LnUNDERPRICE=LN(UNDERPRICE) .  
EXECUTE .  
REGRESSION  
  /MISSING LISTWISE  
  /STATISTICS COEFF OUTS R ANOVA COLLIN TOL  
  /CRITERIA=PIN(.05) POUT(.10)  
  /NOORIGIN  
  /DEPENDENT LnUNDERPRICE  
  /METHOD=ENTER VAIC UNDERWRITER TYPE  
  /SCATTERPLOT=(*SRESID ,*ZPRED)  
  /RESIDUALS DURBIN HISTOGRAM(ZRESID) NORMPROB(ZRESID)  
  /SAVE RESID.
```

Regression

Notes

Output Created		01-AUG-2018 18:18:06
Comments		
Input	Active Dataset	DataSet1
	Filter	1 (FILTER)
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	54
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Statistics are based on cases with no missing values for any variable used.
Syntax		REGRESSION
		/MISSING LISTWISE
		/STATISTICS COEFF OUTS R
		ANOVA COLLIN TOL
		/CRITERIA=PIN(.05) POUT(.10)
		/NOORIGIN
		/DEPENDENT LnUNDERPRICE
		/METHOD=ENTER VAIC
		UNDERWRITER TYPE
		/SCATTERPLOT=(*SRESID ,*ZPRED)
	/RESIDUALS DURBIN	
	HISTOGRAM(ZRESID)	
	NORMPROB(ZRESID)	
	/SAVE RESID.	
Resources	Processor Time	00:00:02.76
	Elapsed Time	00:00:08.05
	Memory Required	2076 bytes
	Additional Memory Required for Residual Plots	896 bytes
Variables Created or Modified	RES_2	Unstandardized Residual

[DataSet1]

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	TYPE, UNDERWRITER, VAIC ^b		Enter

a. Dependent Variable: LnUNDERPRICE

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.389 ^a	.151	.100	1.27850	2.172

a. Predictors: (Constant), TYPE, UNDERWRITER, VAIC

b. Dependent Variable: LnUNDERPRICE

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	14.533	3	4.844	2.964	.041 ^b
	Residual	81.727	50	1.635		
	Total	96.261	53			

a. Dependent Variable: LnUNDERPRICE

b. Predictors: (Constant), TYPE, UNDERWRITER, VAIC

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1.697	.222		-7.659	.000
	VAIC	-.0004	.003	-.017	-.124	.902
	UNDERWRITER	-1.266	.451	-.382	-2.806	.007
	TYPE	-.213	.556	-.050	-.383	.703

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	VAIC	.911	1.098
	UNDERWRITER	.917	1.091
	TYPE	.993	1.007

a. Dependent Variable: LnUNDERPRICE

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	VAIC	UNDERWRITER	TYPE
1	1	2.034	1.000	.10	.10	.10	.04
	2	.965	1.452	.01	.08	.07	.72
	3	.561	1.904	.06	.39	.81	.01
	4	.439	2.152	.83	.43	.03	.23

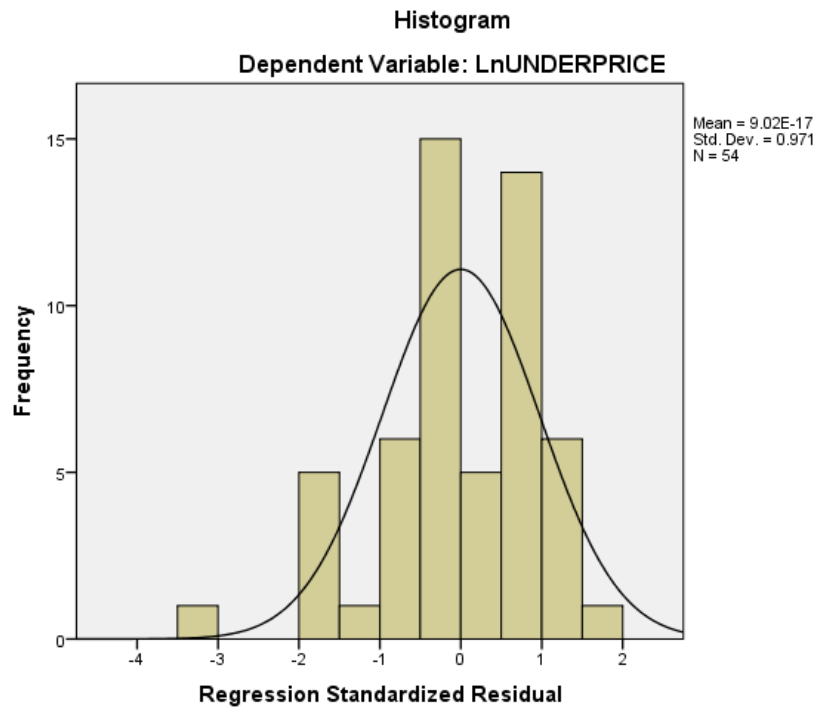
a. Dependent Variable: LnUNDERPRICE

Residuals Statistics^a

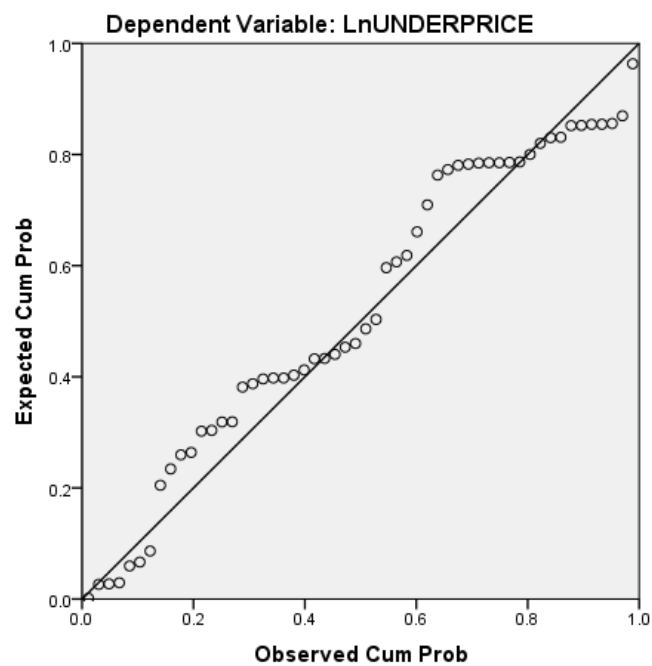
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-3.1885	-1.6983	-1.9917	.52365	54
Std. Predicted Value	-2.285	.560	.000	1.000	54
Standard Error of Predicted Value	.206	1.013	.309	.161	54
Adjusted Predicted Value	-3.2210	-1.2503	-1.9874	.53698	54
Residual	-3.90882	2.28988	.00000	1.24178	54
Std. Residual	-3.057	1.791	.000	.971	54
Stud. Residual	-3.249	1.882	-.002	1.011	54
Deleted Residual	-4.41328	2.52784	-.00433	1.34726	54
Stud. Deleted Residual	-3.621	1.933	-.012	1.044	54
Mahal. Distance	.388	32.311	2.944	5.117	54
Cook's Distance	.000	.341	.022	.056	54
Centered Leverage Value	.007	.610	.056	.097	54

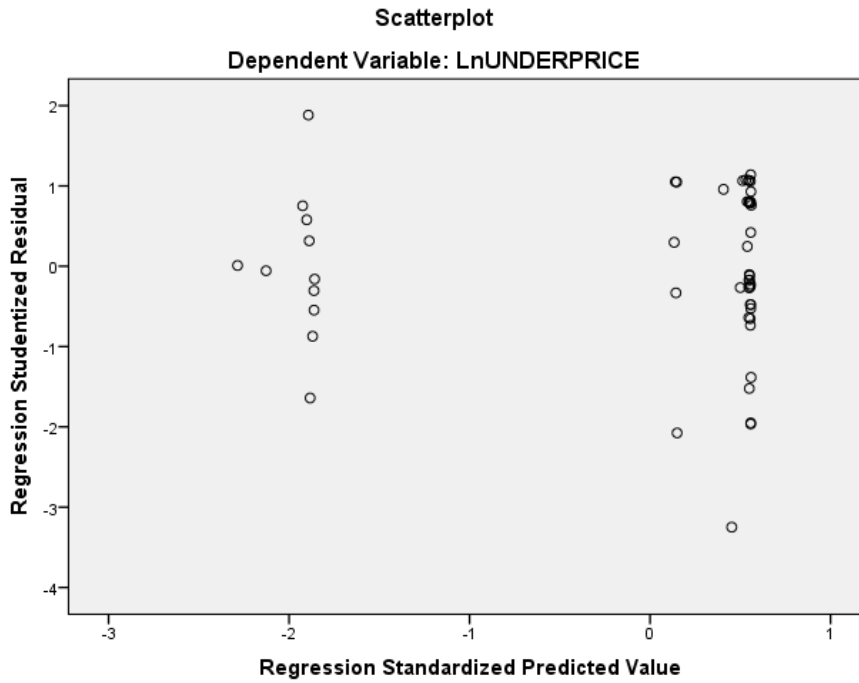
a. Dependent Variable: LnUNDERPRICE

Charts



Normal P-P Plot of Regression Standardized Residual





```

COMPUTE AbsRes2=ABS (RES_2) .
EXECUTE .
REGRESSION
  /MISSING LISTWISE
  /STATISTICS COEFF OUTS R ANOVA
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT AbsRes2
  /METHOD=ENTER VAIC UNDERWRITER TYPE .

```

Regression

Notes

Output Created		01-AUG-2018 18:18:57
Comments		
Input	Active Dataset	DataSet1
	Filter	1 (FILTER)
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data	54
Missing Value Handling	File	
	Definition of Missing	User-defined missing values are treated as missing.
Syntax	Cases Used	Statistics are based on cases with no missing values for any variable used.
		REGRESSION
		/MISSING LISTWISE
		/STATISTICS COEFF OUTS R
		ANOVA
Resources		/CRITERIA=PIN(.05) POUT(.10)
		/NOORIGIN
		/DEPENDENT AbsRes2
		/METHOD=ENTER VAIC
		UNDERWRITER TYPE.
	Processor Time	00:00:00.06
	Elapsed Time	00:00:00.88
	Memory Required	2108 bytes
	Additional Memory Required for Residual Plots	0 bytes

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	TYPE, UNDERWRITER, VAIC ^b		Enter

a. Dependent Variable: AbsRes2

b. All requested variables entered.

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.144 ^a	.021	-.038	.77011

a. Predictors: (Constant), TYPE, UNDERWRITER, VAIC

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.631	3	.210	.355	.786 ^b
	Residual	29.653	50	.593		
	Total	30.285	53			

a. Dependent Variable: AbsRes2

b. Predictors: (Constant), TYPE, UNDERWRITER, VAIC

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.012	.133		7.579	.000
	VAIC	.001	.002	.060	.407	.685
	UNDERWRITER	-.276	.272	-.148	-1.015	.315
	TYPE	-.046	.335	-.019	-.138	.891

a. Dependent Variable: AbsRes2

SAVE OUTFILE='C:\Users\User\Documents\VAIC UNDERPRICE.sav'
/COMPRESSED.