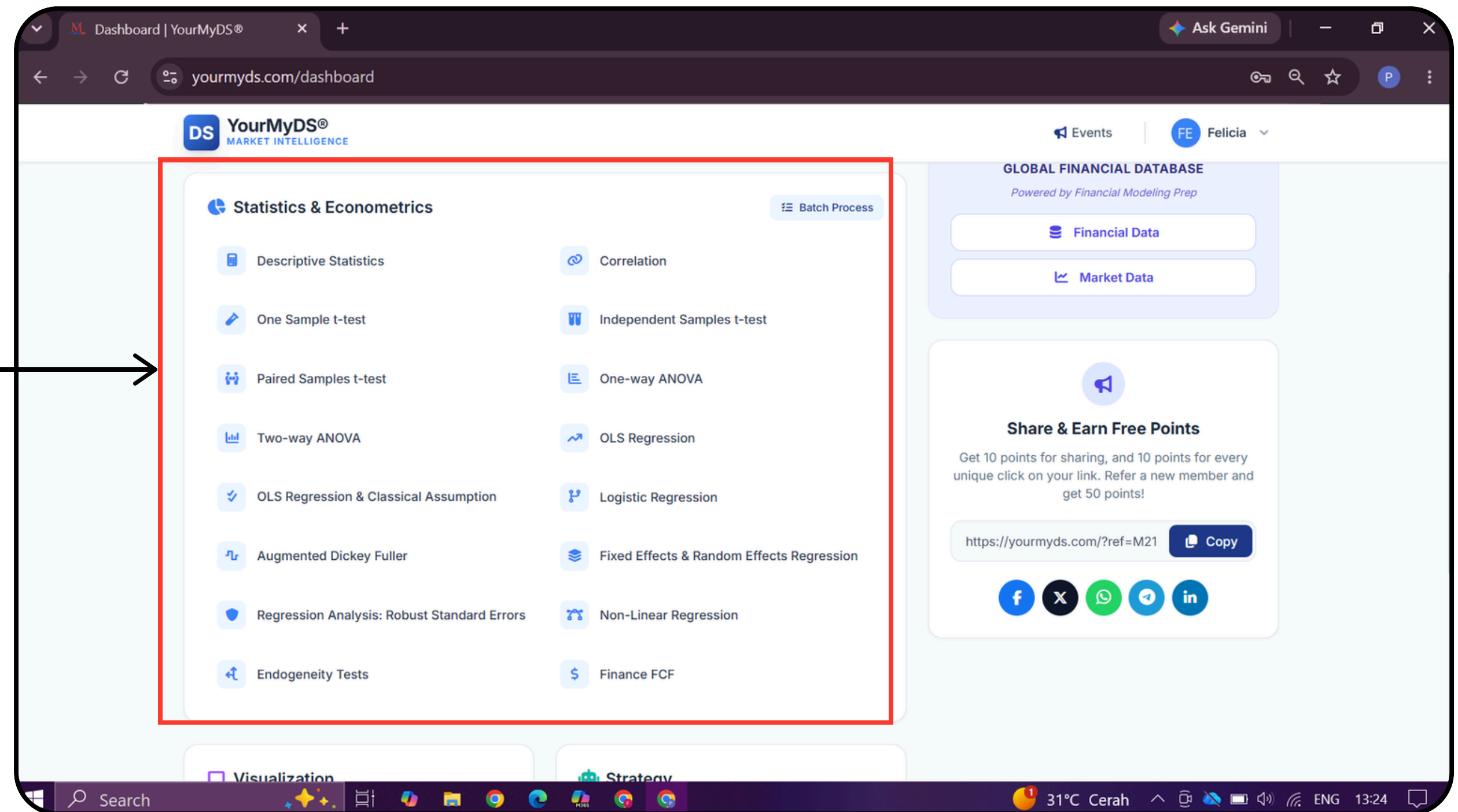


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Fixed Effect & Random Effect Regression

Fixed Effect & Random Effect Regression

Manage Dataset

Data Configuration

SELECT DATASET:

Not selected

Click to browse all datasets

SYMBOLS

CHANGE

No selected symbol(s)

SELECT PERIOD

☐ Include all available periods

From To

CUSTOM FILTERS

+ Add Custom Filter

DEPENDENT VARIABLE

CHANGE

No selected data

INDEPENDENT VARIABLES

CHANGE

Data Preview

Export Raw

No data selected for preview

Results

Export Spreadsheet

Results will appear here after submission.

18.38 08/06/2026



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Select Dataset

Yearly Data Stock Market

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Dedhy Sulistiawan
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Felizia Arni
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IAI LATIHAN PROYEKSI REVENUE
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Choose Public

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SELECT DATASET:

data VR stat

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No selected symbol(s)

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From To

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DEPENDENT VARIABLE CHANGE

No selected data

INDEPENDENT VARIABLES CHANGE

No selected data

Data Preview

Results

ENTITY VARIABLE CHANGE

symbol

TIME VARIABLE CHANGE

year

CONFIGURATION

☐ Entity Effects

☐ Time Effects

OTHER EFFECTS CHANGE

No selected data

☐ Eliminate N/A data

Submit



Fixed Effect & Random Effect Regression

Fixed Effect & Random Effect Regression

Data Configuration

SELECT DATASET:

data VR stat ▼

Click to browse all datasets

SYMBOLS CHANGE

All symbols included

SELECT PERIOD

☒ Include all available periods

CUSTOM FILTERS

+ Add Custom Filter

DEPENDENT VARIABLE CHANGE

price

INDEPENDENT VARIABLES CHANGE

leverage size eps bvps covid

Data Preview

Results

ENTITY VARIABLE CHANGE

symbol

TIME VARIABLE CHANGE

year

CONFIGURATION

☒ Entity Effects

☐ Time Effects

OTHER EFFECTS CHANGE

No selected data

☐ Eliminate N/A data

Submit

The selected Symbol, Period, and Variable are based on user's need



Fixed Effect & Random Effect Regression

Fixed Effect & Random Effect R x +

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symbol

TIME VARIABLE [CHANGE](#)

year

CONFIGURATION

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☐ Time Effects

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No selected data

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SYMBOLS

All symbols included

SELECT PERIOD

☒ Include all available periods

CUSTOM FILTERS

+ Add Custom Filter

DEPENDENT VARIABLE

price

INDEPENDENT VARIABLES

leverage size eps bvps covid

ENTITY VARIABLE

symbol

TIME VARIABLE

year

CONFIGURATION

☒ Entity Effects

☐ Time Effects

A0001	2020	10,025	0.31	30.96	432.84	10,000.47	1
A0002	2018	90	0.61	26.97	-7.12	72.59	0
A0002	2019	51	0.78	26.75	-11.81	33.41	1
A0003	2018	5,750	0.54	21.78	111	2.15	0

Results

COMMON EFFECTS

Dep. Variable:	price	R-squared:	0.3182
Estimator:	PooledOLS	R-squared (Between):	0.3884
No. Observations:	1557	R-squared (Within):	-0.1500
Date:	Mon, Jun 08 2026	R-squared (Overall):	0.3182
Time:	18:47:37	Log-likelihood	-1.487e+04
Cov. Estimator:	Unadjusted	F-statistic:	144.80
Entities:	590	P-value	0.0000
Avg Obs:	2.6390	Distribution:	F(5,1551)
Min Obs:	1.0000		
Max Obs:	3.0000	F-statistic (robust):	144.80

Export Spreadsheet



Fixed Effect & Random Effect Regression

Result in Excel

	A	B	C	D	E	F	G	H
1	Common Effects							
2								
3	Dep. Varia	price	R-squared:	0.3182				
4	Estimator:	PooledOLS	R-squared	0.3884				
5	No. Observ	1557	R-squared	-0.15				
6	Date:	Mon, Jun 0	R-squared	0.3182				
7	Time:	#####	Log-likeli	-14870				
8	Cov. Estim	Unadjusted						
9			F-statistic:	144.8				
10	Entities:	590	P-value	0				
11	Avg Obs:	2.639	Distributio	F(5,1551)				
12	Min Obs:	1						
13	Max Obs:	3	F-statistic	144.8				
14			P-value	0				
15	Time perio	3	Distributio	F(5,1551)				
16	Avg Obs:	519						
17	Min Obs:	483						
18	Max Obs:	552						
19								
20								
21		Parameter	Std. Err.	T-stat	P-value	Lower CI	Upper CI	
22	const	-9587.5	1366.3	-7.0174	0	-12270	-6907.6	
23	leverage	-1055.7	381.73	-2.7655	0.0058	-1804.4	-306.9	
24	size	399.03	49.861	8.003	0	301.23	496.84	
25	eps	4.8584	0.4443	10.935	0	3.9869	5.7298	
26	bvps	0.2017	0.0104	19.32	0	0.1813	0.2222	
27	covid	-419.64	186.87	-2.2457	0.0249	-786.18	-53.105	

	A	B	C	D	E	F	G	H
29	Fixed Effects							
30								
31	Dep. Varia	price	R-squared:	0.0356				
32	Estimator:	PanelOLS	R-squared	0.0439				
33	No. Observ	1557	R-squared	0.0356				
34	Date:	Mon, Jun 0	R-squared	0.0391				
35	Time:	#####	Log-likeli	-13540				
36	Cov. Estim	Unadjusted						
37			F-statistic:	7.1042				
38	Entities:	590	P-value	0				
39	Avg Obs:	2.639	Distributio	F(5,962)				
40	Min Obs:	1						
41	Max Obs:	3	F-statistic	7.1042				
42			P-value	0				
43	Time perio	3	Distributio	F(5,962)				
44	Avg Obs:	519						
45	Min Obs:	483						
46	Max Obs:	552						
47								
48								
49		Parameter	Std. Err.	T-stat	P-value	Lower CI	Upper CI	
50	const	-8624.4	9847.6	-0.8758	0.3814	-27950	10700	
51	leverage	-759.45	832.54	-0.9122	0.3619	-2393.2	874.35	
52	size	380.55	348	1.0935	0.2744	-302.37	1063.5	
53	eps	1.0053	0.3844	2.6155	0.009	0.251	1.7596	
54	bvps	-0.0305	0.0278	-1.0975	0.2727	-0.0852	0.0241	
55	covid	-511.8	106.86	-4.7895	0	-721.51	-302.1	

	A	B	C	D	E	F	G	H
57	Random Effects							
58								
59	Dep. Varia	price	R-squared:	0.1552				
60	Estimator:	RandomEff	R-squared	0.3402				
61	No. Observ	1557	R-squared	-0.025				
62	Date:	Mon, Jun 0	R-squared	0.2924				
63	Time:	#####	Log-likeli	-13980				
64	Cov. Estim	Unadjusted						
65			F-statistic:	56.983				
66	Entities:	590	P-value	0				
67	Avg Obs:	2.639	Distributio	F(5,1551)				
68	Min Obs:	1						
69	Max Obs:	3	F-statistic	58.584				
70			P-value	0				
71	Time perio	3	Distributio	F(5,1551)				
72	Avg Obs:	519						
73	Min Obs:	483						
74	Max Obs:	552						
75								
76								
77		Parameter	Std. Err.	T-stat	P-value	Lower CI	Upper CI	
78	const	-11210	1823.6	-6.1469	0	-14790	-7632.4	
79	leverage	-993.42	458.67	-2.1658	0.0305	-1893.1	-93.73	
80	size	463.76	66.352	6.9894	0	333.61	593.91	
81	eps	2.1433	0.3609	5.9386	0	1.4354	2.8512	
82	bvps	0.1609	0.0138	11.692	0	0.1339	0.1879	
83	covid	-507.57	108.64	-4.6721	0	-720.66	-294.48	