

General Linear Model: Shareholder Action_XOM_12 Months

Between-Subjects Factors

	N
TIMLIM 3.00	100
4.00	100
5.00	100
6.00	100
7.00	100
8.00	100
9.00	100
10.00	100
11.00	100

Multivariate Tests^c

Effect		Value	F	Hypothesis df	Error df	Sig.
Intercept	Pillai's Trace	.994	18716.035 ^a	8.000	884.000	.000
	Wilks' Lambda	.006	18716.035 ^a	8.000	884.000	.000
	Hotelling's Trace	169.376	18716.035 ^a	8.000	884.000	.000
	Roy's Largest Root	169.376	18716.035 ^a	8.000	884.000	.000
TIMLIM	Pillai's Trace	.114	1.606	64.000	7128.000	.002
	Wilks' Lambda	.891	1.618	64.000	5105.286	.001
	Hotelling's Trace	.118	1.625	64.000	7058.000	.001
	Roy's Largest Root	.058	6.454 ^b	8.000	891.000	.000

a. Exact statistic

b. The statistic is an upper bound on F that yields a lower bound on the significance level.

c. Design: Intercept+TIMLIM

Tests of Between-Subjects Effects

Source	Dependent Variable	Type III Sum of Squares	df	Mean Square	F	Sig.
Corrected Model	XOMWIN	.822 ^a	8	.103	.424	.907
	TOTWIN	.542 ^b	8	6.778E-02	.715	.678
	RDWIN	1.682 ^c	8	.210	1.710	.092
	CVXWIN	1.496 ^d	8	.187	1.637	.110
	BPWIN	1.996 ^e	8	.249	1.497	.154
	XOMESH	7.060E-02 ^f	8	8.826E-03	1.096	.363
	TOTESH	3.826E-02 ^g	8	4.782E-03	.920	.499
	RDESH	4.176E-02 ^g	8	5.221E-03	.898	.518
	CVXESH	6.625E-02 ^e	8	8.282E-03	1.434	.178
	BPESH	.116 ^h	8	1.454E-02	2.439	.013

Tests of Between-Subjects Effects

Source	Dependent Variable	Type III Sum of Squares	df	Mean Square	F	Sig.
Intercept	XOMWIN	148.028	1	148.028	610.191	.000
	TOTWIN	10.028	1	10.028	105.824	.000
	RDWIN	18.778	1	18.778	152.739	.000
	CVXWIN	15.734	1	15.734	137.756	.000
	BPWIN	40.534	1	40.534	243.256	.000
	XOMESH	57.895	1	57.895	7190.493	.000
	TOTESH	27.158	1	27.158	5223.182	.000
	RDESH	31.498	1	31.498	5416.570	.000
	CVXESH	28.543	1	28.543	4943.828	.000
	BPESH	38.749	1	38.749	6499.900	.000
TIMLIM	XOMWIN	.822	8	.103	.424	.907
	TOTWIN	.542	8	6.778E-02	.715	.678
	RDWIN	1.682	8	.210	1.710	.092
	CVXWIN	1.496	8	.187	1.637	.110
	BPWIN	1.996	8	.249	1.497	.154
	XOMESH	7.060E-02	8	8.826E-03	1.096	.363
	TOTESH	3.826E-02	8	4.782E-03	.920	.499
	RDESH	4.176E-02	8	5.221E-03	.898	.518
	CVXESH	6.625E-02	8	8.282E-03	1.434	.178
	BPESH	.116	8	1.454E-02	2.439	.013
Error	XOMWIN	216.150	891	.243		
	TOTWIN	84.430	891	9.476E-02		
	RDWIN	109.540	891	.123		
	CVXWIN	101.770	891	.114		
	BPWIN	148.470	891	.167		
	XOMESH	7.174	891	8.052E-03		
	TOTESH	4.633	891	5.200E-03		
	RDESH	5.181	891	5.815E-03		
	CVXESH	5.144	891	5.774E-03		
	BPESH	5.312	891	5.961E-03		
Total	XOMWIN	365.000	900			
	TOTWIN	95.000	900			
	RDWIN	130.000	900			
	CVXWIN	119.000	900			
	BPWIN	191.000	900			
	XOMESH	65.140	900			
	TOTESH	31.829	900			
	RDESH	36.721	900			
	CVXESH	33.754	900			
	BPESH	44.177	900			

Tests of Between-Subjects Effects

Source	Dependent Variable	Type III Sum of Squares	df	Mean Square	F	Sig.
Corrected Total	XOMWIN	216.972	899			
	TOTWIN	84.972	899			
	RDWIN	111.222	899			
	CVXWIN	103.266	899			
	BPWIN	150.466	899			
	XOMESH	7.245	899			
	TOTESH	4.671	899			
	RDESH	5.223	899			
	CVXESH	5.210	899			
	BPESH	5.428	899			

- a. R Squared = .004 (Adjusted R Squared = -.005)
- b. R Squared = .006 (Adjusted R Squared = -.003)
- c. R Squared = .015 (Adjusted R Squared = .006)
- d. R Squared = .014 (Adjusted R Squared = .006)
- e. R Squared = .013 (Adjusted R Squared = .004)
- f. R Squared = .010 (Adjusted R Squared = .001)
- g. R Squared = .008 (Adjusted R Squared = -.001)
- h. R Squared = .021 (Adjusted R Squared = .013)