```
Linear Regression - Estimation by Least Squares
Dependent Variable Hedge Fund Factor
Monthly Data From 2001:01 To 2010:02
Usable Observations    110      Degrees of Freedom   108
Centered R**2      0.126337      R Bar **2   0.118248
Uncentered R**2    0.209576      T x R**2      23.053
Mean of Dependent Variable       0.6162694654
Std Error of Dependent Variable 1.9077517380
Standard Error of Estimate       1.7914105460
Sum of Squared Residuals         346.58838840
Regression F(1,108)                   15.6175
Significance Level of F            0.00013868
Log Likelihood                     -219.20440
Durbin-Watson Statistic              1.447903

   Variable                     Coeff        Std Error      T-Stat     Signif
*******************************************************************************
1.  Constant                 0.0753045569 0.2188886788      0.34403  0.73149167
2.  VIX-GARCH                0.1878600953 0.0475366709      3.95190  0.00013868
```