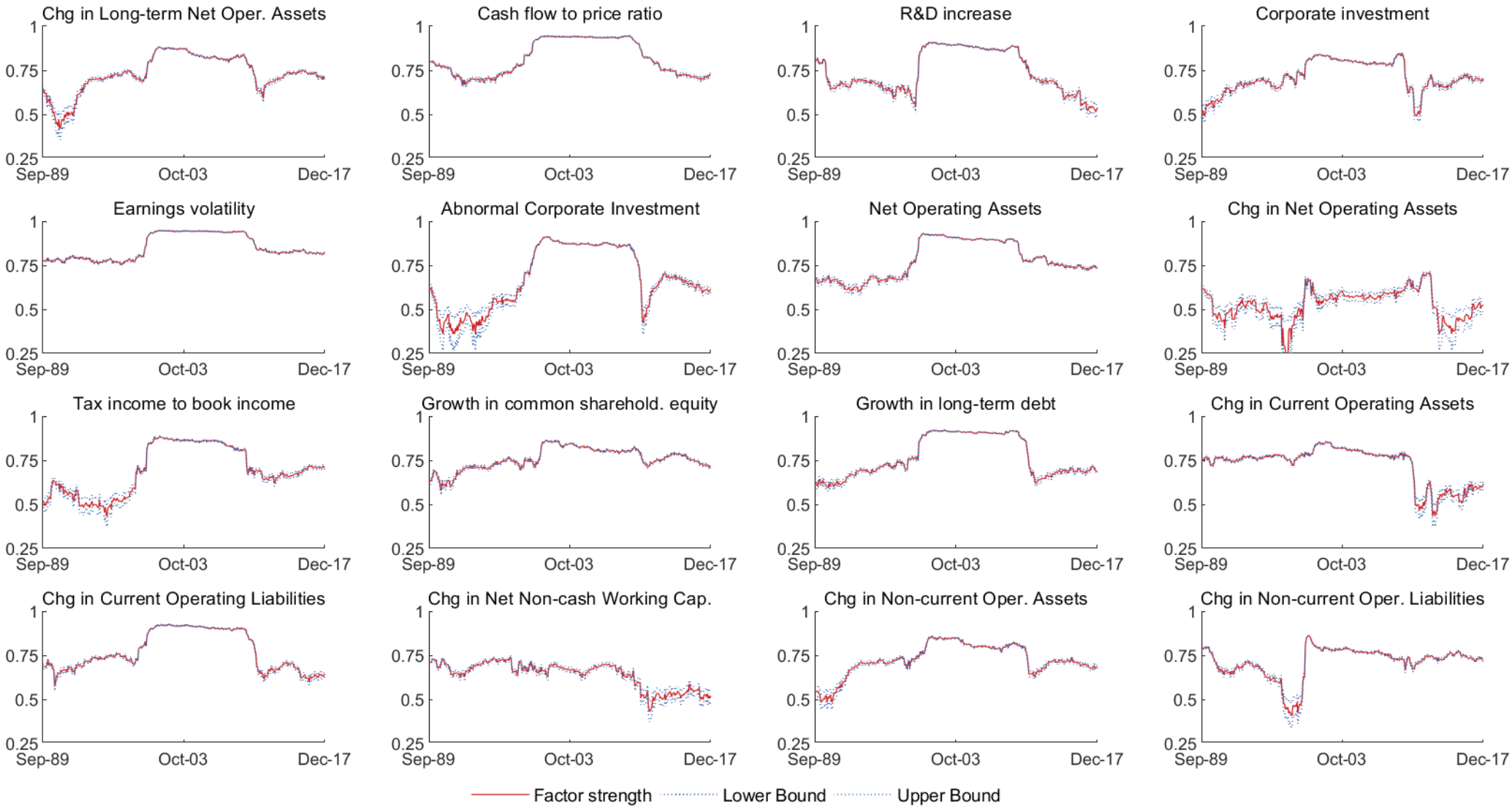
Chg in Long-term Net Oper. Assets
Cash flow to price ratio
R&D increase
Corporate investment
Earnings volatility
Abnormal Corporate Investment
Net Operating Assets
Chg in Net Operating Assets
Tax income to book income
Growth in common sharehold. equity
Growth in long-term debt
Chg in Current Operating Assets
Chg in Current Operating Liabilities
Chg in Net Non-cash Working Cap.
Chg in Non-current Oper. Assets
Chg in Non-current Oper. Liabilities
1
0.75
0.5
0.25
Sep-89
Oct-03
Dec-17
Factor strength
Lower Bound
Upper Bound