biaoge

initialdtoyota86

1 Introduction

	Dependent variable:	
	‘CPI ALL ITEMS‘	
	default	robust
	(1)	(2)
cpi1	0.116**	0.116**
	(0.055)	(0.054)
cpi2	-0.035	-0.035
	(0.055)	(0.055)
cpi3	0.052	0.052
	(0.055)	(0.057)
cpi4	0.044	0.044
	(0.055)	(0.063)
cpi5	0.006	0.006
	(0.055)	(0.052)
cpi6	-0.008	-0.008
	(0.055)	(0.057)
cpi7	0.025	0.025
	(0.055)	(0.054)
cpi8	0.010	0.010
	(0.055)	(0.059)
cpi9	0.064	0.064
	(0.055)	(0.064)
cpi10	-0.013	-0.013

	(0.055)	(0.057)
cpi11	0.072	0.072
	(0.055)	(0.055)
cpi12	0.241***	0.241***
	(0.054)	(0.057)
time_Aug	-0.035	-0.035
	(0.099)	(0.102)
time_Dec	-0.093	-0.093
	(0.098)	(0.106)
time_Feb	0.024	0.024
	(0.100)	(0.108)
time_Jan	-0.902***	-0.902***
	(0.107)	(0.110)
time_Jul	-0.609***	-0.609***
	(0.108)	(0.112)
time_Jun	-0.341***	-0.341***
	(0.099)	(0.101)
time_Mar	-0.214*	-0.214*
	(0.111)	(0.113)
time_May	-0.183	-0.183
	(0.111)	(0.118)
time_Nov	-0.342***	-0.342***
	(0.109)	(0.112)
time_Oct	-0.279***	-0.279***
	(0.070)	(0.075)
time_Sep	-0.235**	-0.235**
	(0.109)	(0.114)
VAT1	-0.891***	-0.891***
	(0.209)	(0.110)
VAT2	0.424**	0.424***
	(0.202)	(0.059)

VAT3	0.517**	0.517***
	(0.202)	(0.061)
recession	0.071	0.071
	(0.056)	(0.081)
trend	-0.00002	-0.00002
	(0.0001)	(0.0001)
Constant	0.338***	0.338***
	(0.076)	(0.079)
Observations	324	324
R^2	0.738	0.738
Adjusted R^2	0.713	0.713
Residual Std. Error (df = 295)	0.192	0.192
F Statistic (df = 28; 295)	29.663***	29.663***
Note:	*p<0.1; **p<0.05; ***p<0.01	