## Table 4 Stepwise Summary Table (Quarterly data)

| column name | p<0.01 | p<0.05 | p<0.01(Weight) | p<0.05(Weight) |
| --- | --- | --- | --- | --- |
| CPI\_lag1 | 11.57% | 23.14% | 1.04% | 2.06% |
| CPI\_lag2 | 10.74% | 17.36% | 0.85% | 1.45% |
| CPI\_lag3 | 4.96% | 9.92% | 0.61% | 1.14% |
| CPI\_lag4 | 8.26% | 16.53% | 0.99% | 1.96% |
| lag1 | 30.58% | 39.67% | 3.37% | 4.17% |
| lag2 | 14.88% | 24.79% | 1.57% | 2.51% |
| lag3 | 10.74% | 15.70% | 1.22% | 1.84% |
| lag4 | 27.27% | 33.88% | 2.55% | 3.22% |