Data Set	MIS581.DATASETSHIFTEDV3
Dependent Variable	Inflation_6
Selection Method	None
Random Number Seed	3

Number of Observations Read		
Number of Observations Used	739	
Number of Observations Used for Training	513	
Number of Observations Used for Testing	226	

Dimensions				
Number of Effects	2			
Number of Parameters	2			

Least Squares Summary						
Step	Effect Entered	Number Effects In	SBC	ASE	Test ASE	
0	Intercept	1	187.6863	1.4243	1.8496	
1	Fed_Interest_Rate_6	2	140.9508*	1.2846	1.5895	
* Optimal Value of Criterion						

Least Squares Model (No Selection)

Analysis of Variance						
•						
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F	
Model	1	71.68932	71.68932	55.59	<.0001	
Error	511	658.98787	1.28960			
Corrected Total	512	730.67719				

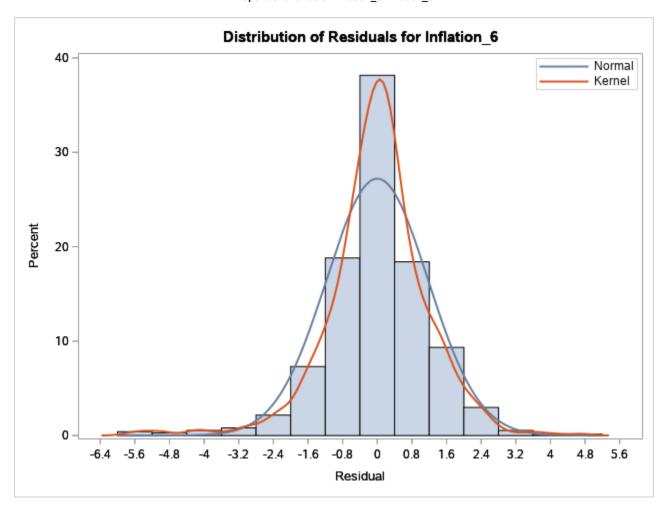
Root MSE	1.13561
Dependent Mean	0.04678
R-Square	0.0981
Adj R-Sq	0.0963
AIC	647.47022
AICC	647.51737
SBC	140.95077
ASE (Train)	1.28458
ASE (Test)	1.58954

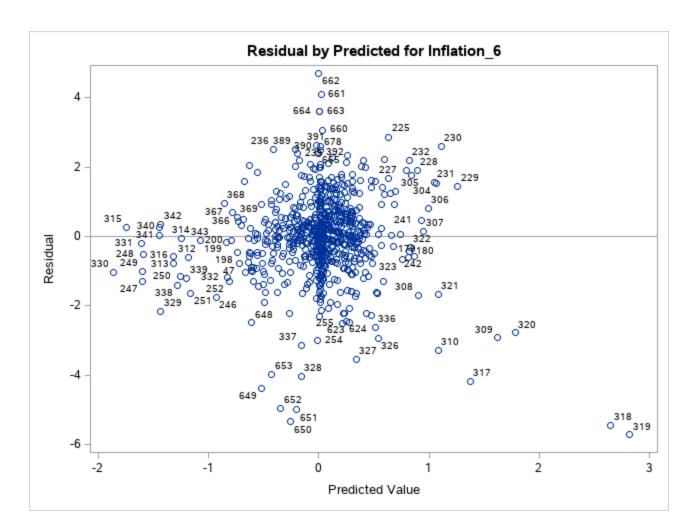
Parameter Estimates								
Parameter	DF	Estimate	Standardized Estimate	Standard Error	t Value	Pr > t		
Intercept	1	0.044435	0	0.050139	0.89	0.3759		
Fed_Interest_Rate_6	1	0.239050	0.313231	0.032062	7.46	<.0001		

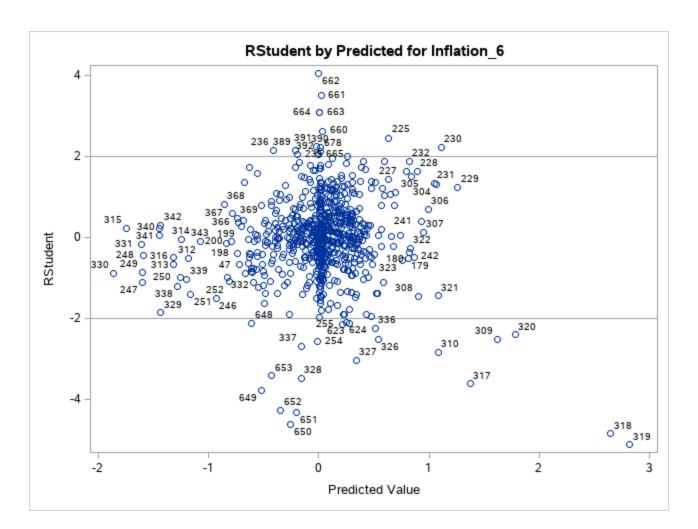
Model: MODEL1

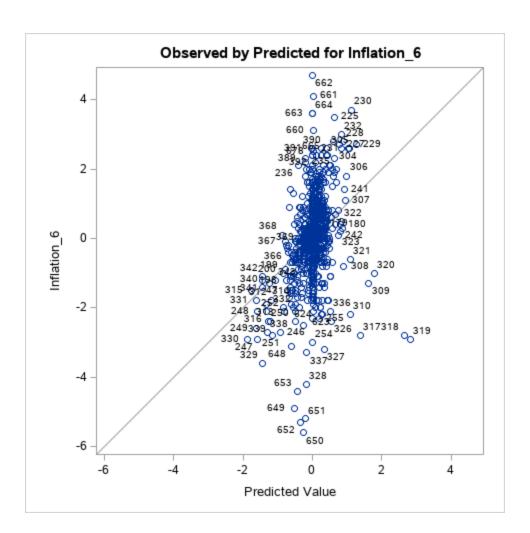
1 of 10

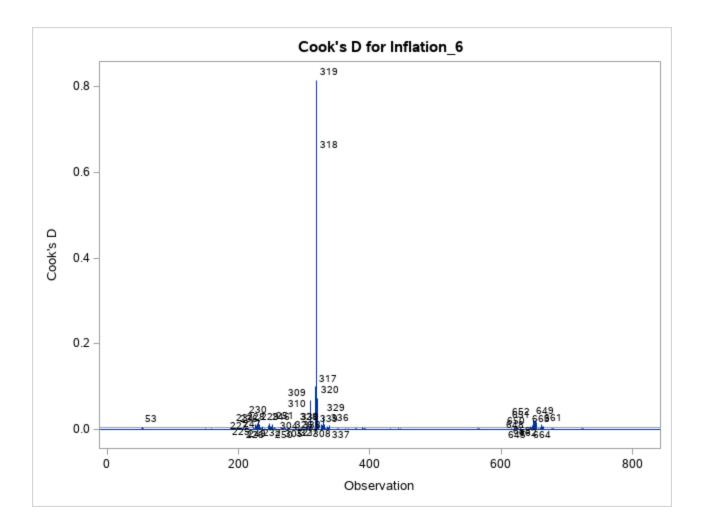
Dependent Variable: Inflation_6 Inflation_6

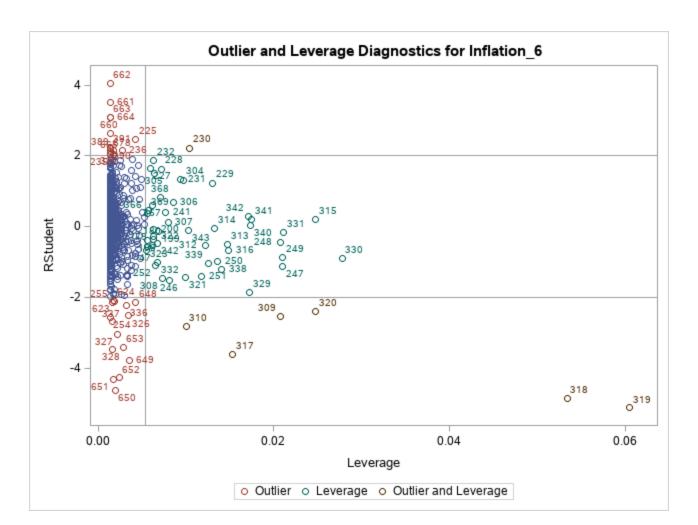




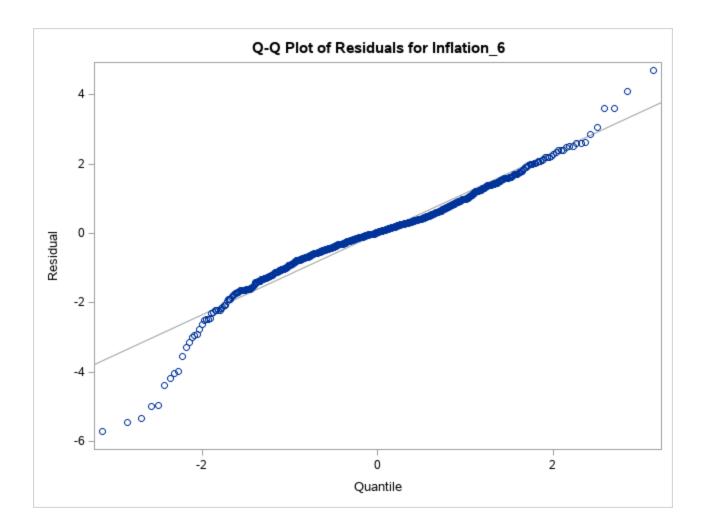








7 of 10



8 of 10

