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|--------------------------|---|
| 3 With Variables: | CPI_1 CPI_3 CPI_6 |
| 3 Variables: | Fed_Interest_Rate_1 Fed_Interest_Rate_3 Fed_Interest_Rate_6 |

| Variances and Covariances Covariance / Row Var Variance / Col Var Variance / DF | | | |
|---|---|---|---|
| | Fed_Interest_Rate_1 | Fed_Interest_Rate_3 | Fed_Interest_Rate_6 |
| CPI_1 CPI_1 | 0.0107436761 0.239318731 0.259211377 748 | 0.0476072941 0.239649390 1.181912798 746 | 0.0672320871 0.240191217 2.300732356 743 |
| CPI_3 CPI_3 | 0.0473532143 1.319960225 0.259883359 746 | 0.1281430791 1.321014102 1.185062507 744 | 0.1799103239 1.322580269 2.306902767 741 |
| CPI_6 CPI_6 | 0.0667011701 3.024285486 0.260932536 743 | 0.1800857859 3.022375813 1.189857996 741 | 0.3192386087 3.020927503 2.316275149 738 |

| Simple Statistics | | | | | | | |
|----------------------------|-----|------------|---------|-----------|----------|----------|---------------------|
| Variable | N | Mean | Std Dev | Sum | Minimum | Maximum | Label |
| CPI_1 | 749 | 0.28642 | 0.48920 | 214.53000 | -4.14000 | 2.40000 | CPI_1 |
| CPI_3 | 747 | 0.86199 | 1.14890 | 643.91000 | -8.55000 | 5.28000 | CPI_3 |
| CPI_6 | 744 | 1.72919 | 1.73905 | 1287 | -8.82000 | 8.88000 | CPI_6 |
| Fed_Interest_Rate_1 | 749 | -0.0003471 | 0.50913 | -0.26000 | -6.63000 | 3.06000 | Fed_Interest_Rate_1 |
| Fed_Interest_Rate_3 | 747 | -0.00233 | 1.08716 | -1.74000 | -8.58000 | 8.03000 | Fed_Interest_Rate_3 |
| Fed_Interest_Rate_6 | 744 | -0.00472 | 1.51682 | -3.51000 | -6.73000 | 10.05000 | Fed_Interest_Rate_6 |

| Pearson Correlation Coefficients Prob > r under H0: Rho=0 Number of Observations | | | |
|---|---|---|---|
| CPI_1 CPI_1 | Fed_Interest_Rate_6 0.09044 0.0136 744 | Fed_Interest_Rate_3 0.08945 0.0145 747 | Fed_Interest_Rate_1 0.04314 0.2384 749 |
| CPI_3 CPI_3 | Fed_Interest_Rate_6 0.10300 0.0050 742 | Fed_Interest_Rate_3 0.10242 0.0051 745 | Fed_Interest_Rate_1 0.08085 0.0271 747 |
| CPI_6 CPI_6 | Fed_Interest_Rate_6 0.12068 0.0010 739 | Fed_Interest_Rate_3 0.09496 0.0096 742 | Fed_Interest_Rate_1 0.07509 0.0406 744 |

