

3 With Variables:	Inflation_1 Inflation_3 Inflation_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
Inflation_1 Inflation_1	0.0251023932 0.153323719 0.259211377 748	0.0923120956 0.153299776 1.181912798 746	0.1343542526 0.153552439 2.300732356 743
Inflation_3 Inflation_3	0.0918617849 0.669411480 0.259883359 746	0.2523555171 0.669336148 1.185062507 744	0.3562341430 0.669176588 2.306902767 741
Inflation_6 Inflation_6	0.1336767717 1.546203201 0.260932536 743	0.3553332097 1.549577500 1.189857996 741	0.6461708747 1.555497578 2.316275149 738

Simple Statistics							
Variable	N	Mean	Std Dev	Sum	Minimum	Maximum	Label
Inflation_1	749	0.00227	0.39157	1.70000	-2.60000	2.00000	Inflation_1
Inflation_3	747	0.00723	0.81818	5.40000	-4.80000	4.00000	Inflation_3
Inflation_6	744	0.01425	1.24346	10.60000	-5.60000	4.70000	Inflation_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			
Inflation_1 Inflation_1	Fed_Interest_Rate_6 0.22604 <.0001 744	Fed_Interest_Rate_3 0.21687 <.0001 747	Fed_Interest_Rate_1 0.12592 0.0006 749
Inflation_3 Inflation_3	Fed_Interest_Rate_6 0.28672 <.0001 742	Fed_Interest_Rate_3 0.28335 <.0001 745	Fed_Interest_Rate_1 0.22024 <.0001 747
Inflation_6 Inflation_6	Fed_Interest_Rate_6 0.34042 <.0001 739	Fed_Interest_Rate_3 0.26169 <.0001 742	Fed_Interest_Rate_1 0.21045 <.0001 744

