

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

Number of Observations Read	750
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

Dependent Variable: Inflation_6 Inflation_6

















