

Data Set	MIS581.DATASETSHIFTEDV3
Dependent Variable	CPI_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	519.0179	2.7171	3.7503
1	Fed_Interest_Rate_6	2	518.8054*	2.6831	3.6853
* 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	17.42324	17.42324	6.47	0.0113
Error	511	1376.45111	2.69364		
Corrected Total	512	1393.87435			

Root MSE	1.64123
Dependent Mean	1.86930
R-Square	0.0125
Adj R-Sq	0.0106
AIC	1025.32482
AICC	1025.37198
SBC	518.80538
ASE (Train)	2.68314
ASE (Test)	3.68531

Parameter Estimates						
Parameter	DF	Estimate	Standardized Estimate	Standard Error	t Value	Pr > t
Intercept	1	1.868140	0	0.072464	25.78	<.0001
Fed_Interest_Rate_6	1	0.117849	0.111803	0.046337	2.54	0.0113

Model: MODEL1

Dependent Variable: CPI_6 CPI_6

Parameter Estimates							
Variable	Label	DF	Parameter Estimate	Standard Error	t Value	Pr > t	Tolerance
Intercept	Intercept	1	1.74255	0.06351	27.44	<.0001	.
Fed_Interest_Rate_6	Fed_Interest_Rate_6	1	0.13782	0.04176	3.30	0.0010	1.00000

Model: MODEL1

Dependent Variable: CPI_6 CPI_6

















