Dependent Variable: JCPI
Method: Least Squares
Date: 11/18/20 Time: 19:06
Sample: 2009M01 2019M12
Included observations: 132

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.880143	0.022106	85.05276	0.0000
JLIBOR	0.011985	0.007563	1.584630	0.1156
JBOND	-0.004648	0.002005	-2.318331	0.0220
USDJPY	0.074814	0.021000	3.562510	0.0005
JSTOCK	-0.008501	0.012305	-0.690860	0.4909
JDUMMY	0.009038	0.001249	7.233786	0.0000

R-squared	0.773691	Mean dependent var	1.995875
Adjusted R-squared	0.764710	S.D. dependent var	0.007978
S.E. of regression	0.003870	Akaike info criterion	-8.226905
Sum squared resid	0.001887	Schwarz criterion	-8.095869
Log likelihood	548.9757	Hannan-Quinn criter.	-8.173658
F-statistic	86.15206	Durbin-Watson stat	0.160485
Prob(F-statistic)	0.000000		