Dependent Variable: C2CPI(-1)
Method: Least Squares
Date: 11/15/20 Time: 01:44
Sample (adjusted): 4/02/2013 3/29/2019
Included observations: 1469 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | 1.824647 | 0.006036 | 302.3096 | 0.0000 |
| LIBOR(-1) | -0.002278 | 0.002854 | -0.798257 | 0.4249 |
| BOND(-1) | -0.014369 | 0.000631 | -22.77590 | 0.0000 |
| USDJPY(-1) | 0.061754 | 0.004051 | 15.24543 | 0.0000 |
| STOCK(-1) | 0.012188 | 0.002445 | 4.984548 | 0.0000 |
| DUMMY(-1) | -0.000232 | 0.000279 | -0.832071 | 0.4055 |

| | | | |
|---|---|---|---|
| R-squared | 0.845713 | Mean dependent var | 1.998680 |
| Adjusted R-squared | 0.845186 | S.D. dependent var | 0.006184 |
| S.E. of regression | 0.002433 | Akaike info criterion | -9.195138 |
| Sum squared resid | 0.008662 | Schwarz criterion | -9.173522 |
| Log likelihood | 6759.829 | Hannan-Quinn criter. | -9.187077 |
| F-statistic | 1603.869 | Durbin-Watson stat | 0.015652 |
| Prob(F-statistic) | 0.000000 | | |