Dependent Variable: D(JCPI)
Method: Least Squares

Sample (adjusted): 2009M02 2019M12
Included observations: 131 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | -0.000888 | 0.000484 | -1.834735 | 0.0689 |
| JLIBOR | 0.000794 | 0.001590 | 0.498979 | 0.6187 |
| D(JBOND) | 0.000430 | 0.002597 | 0.165688 | 0.8687 |
| D(USDJPY) | -0.002172 | 0.007512 | -0.289165 | 0.7729 |
| D(JSTOCK) | 0.001780 | 0.003816 | 0.466278 | 0.6418 |
| ITDUMMY | 0.001316 | 0.000491 | 2.679381 | 0.0084 |
| D(TAXDUMMY) | 0.020945 | 0.001778 | 11.77679 | 0.0000 |

| | | | |
|---|---|---|---|
| R-squared | 0.564727 | Mean dependent var | 0.000212 |
| Adjusted R-squared | 0.543666 | S.D. dependent var | 0.002593 |
| S.E. of regression | 0.001751 | Akaike info criterion | -9.804742 |
| Sum squared resid | 0.000380 | Schwarz criterion | -9.651106 |
| Log likelihood | 649.2106 | Hannan-Quinn criter. | -9.742313 |
| F-statistic | 26.81316 | Durbin-Watson stat | 1.805980 |
| Prob(F-statistic) | 0.000000 | | |