

Dependent Variable: C2CPI(-1)
Method: Least Squares
Date: 11/15/20 Time: 01:27
Sample (adjusted): 4/02/2013 3/29/2019
Included observations: 1469 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.824888	0.006029	302.6747	0.0000
LIBOR(-1)	-0.002144	0.002853	-0.751371	0.4526
BOND(-1)	-0.014385	0.000631	-22.81155	0.0000
USDJPY(-1)	0.061976	0.004056	15.27999	0.0000
STOCK(-1)	0.012021	0.002445	4.915855	0.0000
DUMMY(-1)	-0.000197	0.000279	-0.704508	0.4812
R-squared	0.845693	Mean dependent var	1.998680	
Adjusted R-squared	0.845165	S.D. dependent var	0.006184	
S.E. of regression	0.002433	Akaike info criterion	-9.195004	
Sum squared resid	0.008663	Schwarz criterion	-9.173388	
Log likelihood	6759.731	Hannan-Quinn criter.	-9.186943	
F-statistic	1603.615	Durbin-Watson stat	0.015670	
Prob(F-statistic)	0.000000			