Dependent Variable: C2CPI(-1)
Method: Least Squares
Date: 11/15/20 Time: 03:49
Sample (adjusted): 4/02/2013 11/01/2019
Included observations: 1612 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.650666	0.006236	264.6995	0.0000
MB(-1)	0.058492	0.001544	37.88947	0.0000
LIBOR(-1)	0.018700	0.002076	9.007933	0.0000
BOND(-1)	6.12E-05	0.000562	0.108849	0.9133
USDJPY(-1)	0.034957	0.002896	12.07085	0.0000
STOCK(-1)	-0.024547	0.001893	-12.96373	0.0000
DUMMY(-1)	-0.002968	0.000209	-14.18227	0.0000

R-squared	0.919907	Mean dependent var	1.999112
Adjusted R-squared	0.919608	S.D. dependent var	0.006069
S.E. of regression	0.001721	Akaike info criterion	-9.887629
Sum squared resid	0.004753	Schwarz criterion	-9.864244
Log likelihood	7976.429	Hannan-Quinn criter.	-9.878949
F-statistic	3072.378	Durbin-Watson stat	0.021671
Prob(F-statistic)	0.000000		