Dependent Variable: D(JCPI)
Method: Least Squares

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

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000409	0.000345	1.187579	0.2373
JLIBOR	-0.002876	0.001534	-1.874641	0.0632
D(JBOND)	-8.74E-05	0.002680	-0.032625	0.9740
D(USDJPY)	0.000392	0.007657	0.051240	0.9592
D(JSTOCK)	0.002522	0.003913	0.644541	0.5204
OSDUMMY	-0.000198	0.000496	-0.399419	0.6903
D(TAXDUMMY)	0.021488	0.001818	11.81926	0.0000

R-squared	0.540119	Mean dependent var	0.000212
Adjusted R-squared	0.517866	S.D. dependent var	0.002593
S.E. of regression	0.001800	Akaike info criterion	-9.749746
Sum squared resid	0.000402	Schwarz criterion	-9.596110
Log likelihood	645.6084	Hannan-Quinn criter.	-9.687317
F-statistic	24.27245	Durbin-Watson stat	1.722692
Prob(F-statistic)	0.000000		