Dependent Variable: JCPI
Method: Least Squares
Date: 11/16/20 Time: 19:37
Sample: 4/01/2013 3/29/2019
Included observations: 1470

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.642910	0.006585	249.4835	0.0000
JMB	0.061136	0.001662	36.78197	0.0000
JLIBOR	0.021694	0.002157	10.05957	0.0000
JBOND	0.000415	0.000607	0.683565	0.4944
USDJPY	0.035105	0.003014	11.64899	0.0000
JSTOCK	-0.026907	0.002056	-13.08739	0.0000
JDUMMY	-0.002884	0.000214	-13.47827	0.0000

R-squared	0.919859	Mean dependent var	1.998683
Adjusted R-squared	0.919530	S.D. dependent var	0.006183
S.E. of regression	0.001754	Akaike info criterion	-9.849026
Sum squared resid	0.004501	Schwarz criterion	-9.823821
Log likelihood	7246.034	Hannan-Quinn criter.	-9.839627
F-statistic	2798.720	Durbin-Watson stat	0.024362
Prob(F-statistic)	0.000000		