Dependent Variable: HICP(-1)
Method: Least Squares
Date: 11/15/20 Time: 00:23
Sample (adjusted): 2013M05 2019M03
Included observations: 71 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | 1.917338 | 0.048785 | 39.30180 | 0.0000 |
| LIBOR(-1) | -0.019908 | 0.004228 | -4.708602 | 0.0000 |
| BOND(-1) | -0.001704 | 0.001779 | -0.958027 | 0.3416 |
| USDEUR(-1) | -0.049290 | 0.014323 | -3.441292 | 0.0010 |
| STOXX(-1) | 0.034520 | 0.013279 | 2.599543 | 0.0115 |
| DUMMY(-1) | 0.006521 | 0.002369 | 2.752807 | 0.0077 |

| | | | |
|---|---|---|---|
| R-squared | 0.805498 | Mean dependent var | 2.002658 |
| Adjusted R-squared | 0.790536 | S.D. dependent var | 0.007476 |
| S.E. of regression | 0.003422 | Akaike info criterion | -8.436632 |
| Sum squared resid | 0.000761 | Schwarz criterion | -8.245419 |
| Log likelihood | 305.5004 | Hannan-Quinn criter. | -8.360593 |
| F-statistic | 53.83728 | Durbin-Watson stat | 0.921216 |
| Prob(F-statistic) | 0.000000 | | |