Dependent Variable: M1

Method: Generalized Linear Model (Newton-Raphson / Marquardt steps)
Date: 11/24/20 Time: 01:33

Sample: 1966Q1 1985Q4 Included observations: 80 Family: Normal

Link: Identity

Dispersion computed using Pearson Chi-Square Convergence achieved after 1 iteration

Coefficient covariance computed using observed Hessian

| Variable | Coefficient | Std. Error | z-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|----------|
| С | 213.6780 | 33.88759 | 6.305492 | 0.0000 |
| Y | 0.798979 | 0.060418 | 13.22422 | 0.0000 |
| R | -0.155924 | 0.036994 | -4.214842 | 0.0000 |
| PI | -179.4031 | 34.69085 | -5.171482 | 0.0000 |
| Mean dependent var | 71.31514 | S.D. dependent var | | 24.35698 |
| Sum squared resid | 9690.538 | Root MSE | | 11.00599 |
| Log likelihood | -305.4420 | Akaike info criterion | | 7.736049 |
| Schwarz criterion | 7.855150 | Hannan-Quinn criter. | | 7.783800 |
| Deviance | 9690.538 | Deviance statistic | | 127.5071 |
| Restr. deviance | 46867.74 | LR statistic | | 291.5697 |
| Prob(LR statistic) | 0.000000 | Pearson SSR | | 9690.538 |
| Pearson statistic | 127.5071 | Dispersion | | 127.5071 |