|                    | Table 6.1 Regression Summary |            |
|--------------------|------------------------------|------------|
|                    | Coefficient                  | P-value    |
| sasdate            | -9.636e-09                   | 6.410e-02  |
| CPIAUCSL           | 9.166e-02                    | 1.012e-02  |
| INDPRO             | -5.742e-03                   | 8.441e-03  |
| S and P 500        | -1.001e-03                   | 1.669e-08  |
| FEDFUNDS           | -4.940e-01                   | 8.541e-13  |
| unemployment rate  | 8.744e-01                    | 1.266e-64  |
| negative sentiment | -2.446e+00                   | 6.089 e-07 |
| UNRATE-1           | 1.002e-01                    | 3.746e-54  |
| UNRATE-3           | -3.578e-01                   | 2.261e-38  |
| UNRATE-6           | 2.400e-01                    | 2.783e-23  |
| FEDFUNDS-1         | 1.474e-01                    | 3.746e-11  |
| FEDFUNDS-3         | 3.324 e-01                   | 4.284 e-08 |
| FEDFUNDS-6         | -1.201e-01                   | 1.915e-04  |
| FEDFUNDS-10        | 2.285 e-01                   | 1.395 e-01 |
| past rate          | -2.073e-01                   | 4.258e-11  |
| r2                 | 0.9621                       |            |
| MSE                | 0.1176                       |            |
| RMSE               | 0.3429                       |            |