|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dependent Variable: GOLD\_DLOG | | | |  |
| Method: Least Squares | | |  |  |
| Date: 05/11/20 Time: 12:05 | | | |  |
| Sample: 12/06/2019 5/01/2020 | | | |  |
| Included observations: 90 | | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 0.001015 | 0.001300 | 0.780638 | 0.4371 |
| SP500\_DLOG | 0.226888 | 0.040067 | 5.662689 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.267070 | Mean dependent var | | 0.000690 |
| Adjusted R-squared | 0.258741 | S.D. dependent var | | 0.014309 |
| S.E. of regression | 0.012319 | Akaike info criterion | | -5.933342 |
| Sum squared resid | 0.013355 | Schwarz criterion | | -5.877790 |
| Log likelihood | 269.0004 | Hannan-Quinn criter. | | -5.910940 |
| F-statistic | 32.06605 | Durbin-Watson stat | | 1.807648 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |