SHEET1

**Regression Analysis: CPI versus Unemployment Rate, Cargo Volume, Time\_1, delta CPI\_Lag1, delta CPI\_Lag12**

**Method**

|  |  |
| --- | --- |
| Rows unused | 12 |

**Regression Equation**

|  |  |  |
| --- | --- | --- |
| CPI | = | 96.33 + 1.207 Unemployment Rate - 0.03302 Cargo Volume - 0.03147 Time\_1 + 0.428 delta CPI\_Lag1 - 0.429 delta CPI\_Lag12 |

**Coefficients**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Term** | **Coef** | **SE Coef** | **T-Value** | **P-Value** | **VIF** |
| Constant | 96.33 | 1.70 | 56.66 | 0.000 |  |
| Unemployment Rate | 1.207 | 0.298 | 4.05 | 0.000 | 1.30 |
| Cargo Volume | -0.03302 | 0.00661 | -5.00 | 0.000 | 1.43 |
| Time\_1 | -0.03147 | 0.00885 | -3.56 | 0.001 | 1.06 |
| delta CPI\_Lag1 | 0.428 | 0.133 | 3.21 | 0.003 | 1.75 |
| delta CPI\_Lag12 | -0.429 | 0.130 | -3.31 | 0.002 | 1.90 |

**Model Summary**

|  |  |  |  |
| --- | --- | --- | --- |
| **S** | **R-sq** | **R-sq(adj)** | **R-sq(pred)** |
| 0.535876 | 86.66% | 84.44% | 78.31% |

**Analysis of Variance**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Source** | **DF** | **Adj SS** | **Adj MS** | **F-Value** | **P-Value** |
| Regression | 5 | 55.984 | 11.1968 | 38.99 | 0.000 |
| Unemployment Rate | 1 | 4.702 | 4.7021 | 16.37 | 0.000 |
| Cargo Volume | 1 | 7.176 | 7.1763 | 24.99 | 0.000 |
| Time\_1 | 1 | 3.633 | 3.6327 | 12.65 | 0.001 |
| delta CPI\_Lag1 | 1 | 2.960 | 2.9598 | 10.31 | 0.003 |
| delta CPI\_Lag12 | 1 | 3.137 | 3.1374 | 10.93 | 0.002 |
| Error | 30 | 8.615 | 0.2872 |  |  |
| Total | 35 | 64.599 |  |  |  |

**Fits and Diagnostics for Unusual Observations**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Obs** | **CPI** | **Fit** | **Resid** | **Std Resid** |  |  |
| 13 | 105.400 | 104.199 | 1.201 | 2.76 | R |  |
| 26 | 99.800 | 99.555 | 0.245 | 0.77 |  | X |

*R  Large residual  
X  Unusual X*

**Durbin-Watson Statistic**

|  |  |
| --- | --- |
| Durbin-Watson Statistic = | 1.81440 |

