COPY FROM SHEET1

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

**Method**

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

**Regression Equation**

|  |  |  |
| --- | --- | --- |
| CPI | = | 96.08 + 1.252 Unemployment Rate - 0.03063 Cargo Volume - 0.03145 Time\_1 + 0.426 delta CPI\_Lag1 - 0.445 delta CPI\_Lag12 |

**Coefficients**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Term** | **Coef** | **SE Coef** | **T-Value** | **P-Value** | **VIF** |
| Constant | 96.08 | 1.71 | 56.04 | 0.000 |  |
| Unemployment Rate | 1.252 | 0.301 | 4.16 | 0.000 | 1.30 |
| Cargo Volume | -0.03063 | 0.00666 | -4.60 | 0.000 | 1.43 |
| Time\_1 | -0.03145 | 0.00892 | -3.53 | 0.001 | 1.06 |
| delta CPI\_Lag1 | 0.426 | 0.134 | 3.17 | 0.004 | 1.75 |
| delta CPI\_Lag12 | -0.445 | 0.131 | -3.40 | 0.002 | 1.90 |

**Model Summary**

|  |  |  |  |
| --- | --- | --- | --- |
| **S** | **R-sq** | **R-sq(adj)** | **R-sq(pred)** |
| 0.540363 | 86.24% | 83.95% | 76.92% |

**Analysis of Variance**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Source** | **DF** | **Adj SS** | **Adj MS** | **F-Value** | **P-Value** |
| Regression | 5 | 54.903 | 10.9805 | 37.61 | 0.000 |
| Unemployment Rate | 1 | 5.060 | 5.0602 | 17.33 | 0.000 |
| Cargo Volume | 1 | 6.175 | 6.1749 | 21.15 | 0.000 |
| Time\_1 | 1 | 3.628 | 3.6282 | 12.43 | 0.001 |
| delta CPI\_Lag1 | 1 | 2.933 | 2.9333 | 10.05 | 0.004 |
| delta CPI\_Lag12 | 1 | 3.384 | 3.3842 | 11.59 | 0.002 |
| Error | 30 | 8.760 | 0.2920 |  |  |
| Total | 35 | 63.662 |  |  |  |

**Fits and Diagnostics for Unusual Observations**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Obs** | **CPI** | **Fit** | **Resid** | **Std Resid** |  |  |
| 13 | 105.400 | 104.161 | 1.239 | 2.83 | R |  |
| 26 | 100.050 | 99.716 | 0.334 | 1.04 |  | X |

*R  Large residual  
X  Unusual X*

**Durbin-Watson Statistic**

|  |  |
| --- | --- |
| Durbin-Watson Statistic = | 1.81731 |

