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 | = | 95.53 + 1.333 Unemployment Rate - 0.02928 Cargo Volume - 0.02863 Time\_1 + 0.377 delta CPI\_Lag1 - 0.463 delta CPI\_Lag12 |

**Coefficients**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Term** | **Coef** | **SE Coef** | **T-Value** | **P-Value** | **VIF** |
| Constant | 95.53 | 1.60 | 59.84 | 0.000 |  |
| Unemployment Rate | 1.333 | 0.280 | 4.76 | 0.000 | 1.30 |
| Cargo Volume | -0.02928 | 0.00620 | -4.72 | 0.000 | 1.43 |
| Time\_1 | -0.02863 | 0.00831 | -3.45 | 0.002 | 1.06 |
| delta CPI\_Lag1 | 0.377 | 0.125 | 3.01 | 0.005 | 1.75 |
| delta CPI\_Lag12 | -0.463 | 0.122 | -3.80 | 0.001 | 1.90 |

**Model Summary**

|  |  |  |  |
| --- | --- | --- | --- |
| **S** | **R-sq** | **R-sq(adj)** | **R-sq(pred)** |
| 0.503197 | 87.34% | 85.23% | 80.20% |

**Analysis of Variance**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Source** | **DF** | **Adj SS** | **Adj MS** | **F-Value** | **P-Value** |
| Regression | 5 | 52.402 | 10.4804 | 41.39 | 0.000 |
| Unemployment Rate | 1 | 5.741 | 5.7413 | 22.67 | 0.000 |
| Cargo Volume | 1 | 5.642 | 5.6415 | 22.28 | 0.000 |
| Time\_1 | 1 | 3.008 | 3.0076 | 11.88 | 0.002 |
| delta CPI\_Lag1 | 1 | 2.302 | 2.3016 | 9.09 | 0.005 |
| delta CPI\_Lag12 | 1 | 3.659 | 3.6588 | 14.45 | 0.001 |
| Error | 30 | 7.596 | 0.2532 |  |  |
| Total | 35 | 59.998 |  |  |  |

**Fits and Diagnostics for Unusual Observations**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Obs** | **CPI** | **Fit** | **Resid** | **Std Resid** |  |  |
| 13 | 104.850 | 103.973 | 0.877 | 2.15 | R |  |
| 26 | 100.050 | 99.799 | 0.251 | 0.84 |  | X |

*R  Large residual  
X  Unusual X*

**Durbin-Watson Statistic**

|  |  |
| --- | --- |
| Durbin-Watson Statistic = | 1.78309 |

