

## **Selected model**

|   |  | OLS F  | Regressio   | n Results   |   |   |   |
|---|--|--|---|---|---|---|---|
| Dep. Variat<br>Model:<br>Method:<br>Date:<br>Time:<br>No. Observa<br>Df Residual<br>Df Model:                           | ations:<br>Ls:   | Least Squ<br>Fri, 05 Apr<br>15:2   | OLŚ A<br>Jares F<br>2019 P<br>29:11 L<br>48 A<br>38 B                 |   | c:<br>atistic)  | :   | 0.984<br>0.981<br>268.2<br>1.49e-31<br>-12.547<br>45.09<br>63.81      |
| Covariance  | Type:  | nonro  | bust  |   |   |   |   |
|   | coe  | f std err  | -=====  | t P>  | =======<br>> t  | [0.025  | 0.975]  |
| const<br>sigU<br>sigN_55_55<br>sigN_67_67<br>sigN_68_68<br>sigN_69_69<br>sigN_71_71<br>sigT_1_4<br>sigT_1_5<br>sigT_1_7 | -17.0333<br>11.110<br>-4.3970<br>9.756<br>5.360<br>13.014<br>14.266<br>-0.723<br>-3.0470 | 1 0.951<br>6 0.494<br>2 0.629<br>2 0.312<br>2 0.588<br>6 0.634<br>4 0.234<br>5 0.832 | -11.6<br>11.6<br>-8.9<br>15.5<br>17.1<br>22.1<br>22.4<br>-3.0<br>-3.6 | 87 0,<br>11 0,<br>18 0,<br>81 0,<br>33 0,<br>96 0,<br>89 0, | . 000<br>. 000<br>. 000<br>. 000<br>. 000<br>. 000<br>. 000<br>. 004<br>. 001 | -19.988<br>9.186<br>-5.397<br>8.483<br>4.729<br>11.824<br>12.983<br>-1.198<br>-4.732<br>-25.786 | -14.079 13.035 -3.398 11.029 5.992 14.205 15.550 -0.249 -1.364 -6.372 |
| Omnibus:<br>Prob(Omnibu<br>Skew:<br>Kurtosis:   | ıs):<br>   | (<br>-(  | 0.305 J<br>0.476 P  | urbin-Wats<br>arque-Bera<br>rob(JB):<br>ond. No.            |   | =======   | 1.641<br>2.262<br>0.323<br>238.                                       |