Ramsey RESET Test
Equation: UNTITLED
Omitted Variables: Squares of fitted values
Specification: LOG(HPI) C GDP_INDEX GDP_INDEX^2 GDP_INDEX^3
INFLATION INFLATION^2 INFLATION^3 INTEREST_RATE
INTEREST_RATE^2

	Value	df	Probability
t-statistic	6.165061	170	0.0000
F-statistic	38.00797	(1, 170)	0.0000
Likelihood ratio	36.32003	1	0.0000

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	0.049883	1	0.049883
Restricted SSR	0.272997	171	0.001596
Unrestricted SSR	0.223114	170	0.001312

LR test summary:

	Value
Restricted LogL	328.8038
Unrestricted LogL	346.9638

Unrestricted Test Equation:
Dependent Variable: LOG(HPI)
Method: Least Squares
Date: 01/10/21 Time: 07:03
Sample: 1975Q1 2019Q4
Included observations: 180

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-99.04103	15.82053	-6.260284	0.0000
GDP_INDEX	12.30339	1.918357	6.413503	0.0000
GDP_INDEX^2	-0.164568	0.025659	-6.413752	0.0000
GDP_INDEX^3	0.000714	0.000111	6.414064	0.0000
INFLATION	-5.885506	0.917820	-6.412482	0.0000
INFLATION^2	0.084905	0.013240	6.412859	0.0000
INFLATION^3	-0.000398	6.21E-05	-6.413470	0.0000
INTEREST_RATE	-1.367591	0.213411	-6.408237	0.0000
INTEREST_RATE^2	0.155887	0.024316	6.410896	0.0000
FITTED^2	-2.585827	0.419433	-6.165060	0.0000

R-squared	0.882946	Mean dependent var	4.782075
Adjusted R-squared	0.876749	S.D. dependent var	0.103191
S.E. of regression	0.036228	Akaike info criterion	-3.744043
Sum squared resid	0.223114	Schwarz criterion	-3.566656
Log likelihood	346.9638	Hannan-Quinn criter.	-3.672120
F-statistic	142.4795	Durbin-Watson stat	0.190027
Prob(F-statistic)	0.000000		