

```

-----
name: <unnamed>
log: \\clafs02.cla.psu.edu\gradhome\Avuong\Desktop\AR1.log
log type: text
opened on: 22 Jan 2010, 11:52:40

.
.
. sort year

. gen s_us = sale_m + imp_m - exp_m
(1 missing value generated)

. replace s_us = s_us/ppi_us
(45 real changes made)

. gen lns_us = log(s_us)
(1 missing value generated)

. gen laglns_us = lns_us[_n-1]
(2 missing values generated)

.
. gen stans_us = stanprod_m + stanimp_m - stanexp_m

. replace stans_us = stans_us/ppi_us
(34 real changes made)

. gen lnstans_us = log(stans_us)
(13 missing values generated)

. gen laglnstans_us = lnstans_us[_n-1]
(13 missing values generated)

.
. gen stex_us = stanprod_t + stanimp_t - stanexp_t

. replace stex_us = stex_us/ppi_us
(34 real changes made)

. gen lnstex_us = log(stex_us)
(13 missing values generated)

. gen laglnstex_us = lnstex_us[_n-1]
(13 missing values generated)

.
. gen s_col = s_us * ep_d/ppi_col
(1 missing value generated)

. gen lns_col = log(s_col)
(1 missing value generated)

. gen laglns_col = lns_col[_n-1]
(2 missing values generated)

.
. gen stex_col = stex_us*ep_d/ppi_col

. gen lnstex_col = log(stex_col)
(13 missing values generated)

```

AR1

```
. gen laglnstex_col = lnstex_col [_n-1]
(13 missing values generated)
```

```
. regress ln_sus lagln_sus
```

Source	SS	df	MS	Number of obs =	45
Model	3.99222232	1	3.99222232	F(1, 43) =	1469.44
Residual	.1168237	43	.00271683	Prob > F =	0.0000
				R-squared =	0.9716
				Adj R-squared =	0.9709
Total	4.10904602	44	.09338741	Root MSE =	.05212

ln_sus	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
lagln_sus	.9531043	.0248636	38.33	0.000	.902962 1.003247
_cons	1.268921	.6578896	1.93	0.060	-.0578402 2.595681

```
. regress lnstans_us laglnstans_us
```

Source	SS	df	MS	Number of obs =	33
Model	1.32062131	1	1.32062131	F(1, 31) =	523.21
Residual	.078246903	31	.002524094	Prob > F =	0.0000
				R-squared =	0.9441
				Adj R-squared =	0.9423
Total	1.39886821	32	.043714632	Root MSE =	.05024

lnstans_us	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
laglnstans_us	.9453103	.0413274	22.87	0.000	.8610225 1.029598
_cons	1.604446	1.196304	1.34	0.190	-.8354322 4.044324

```
. regress lnstex_us laglnstex_us
```

Source	SS	df	MS	Number of obs =	33
Model	.238232474	1	.238232474	F(1, 31) =	69.00
Residual	.107028221	31	.003452523	Prob > F =	0.0000
				R-squared =	0.6900
				Adj R-squared =	0.6800
Total	.345260695	32	.010789397	Root MSE =	.05876

lnstex_us	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
laglnstex_us	.8270152	.0995592	8.31	0.000	.6239629 1.030067
_cons	4.53181	2.60602	1.74	0.092	-.7832035 9.846823

```
. regress ln_scol lagln_scol
```

Source	SS	df	MS	Number of obs =	45
Model	2.7166711	1	2.7166711	F(1, 43) =	149.76
Residual	.780048035	43	.018140652	Prob > F =	0.0000
				R-squared =	0.7769
				Adj R-squared =	0.7717
Total	3.49671914	44	.079470889	Root MSE =	.13469

ln_scol	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
lagln_scol					

AR1

lag1 ns_col	.883014	.0721565	12.24	0.000	.7374965	1.028531
_cons	4.070821	2.511697	1.62	0.112	-.9944991	9.136141

```
. regress lnstex_col lag1nstex_col
```

Source	SS	df	MS	Number of obs =	33
Model	3.37255287	1	3.37255287	F(1, 31) =	253.93
Residual	.411728136	31	.013281553	Prob > F =	0.0000
				R-squared =	0.8912
				Adj R-squared =	0.8877
Total	3.784281	32	.118258781	Root MSE =	.11525

lnstex_col	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
lag1nstex_l	.8643644	.0542428	15.94	0.000	.7537355 .9749933
_cons	4.632191	1.864439	2.48	0.019	.8296435 8.434739

```
. log close
  name: <unnamed>
  log:  \\clafs02.cla.psu.edu\gradhome\Avuong\Desktop\AR1.log
  log type: text
  closed on: 22 Jan 2010, 11:52:41
```