Equation: QUESTION1 Workfile: LAB4::Lab5\

View | Proc | Object | Print | Name | Freeze | Estimate | Forecast | Stats | Resids

Dependent Variable: UW
Method: Least Squares
Date: 11/15/07 Time: 13:46
Sample (adjusted): 1957 1971
Included observations: 15 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	18.04938	6.619891	2.726537	0.0197
W	-3.010675	1.180339	-2.550687	0.0270
@TREND	0.579141	0.273690	2.116050	0.0580
UW(-1)	0.672553	0.144616	4.650613	0.0007

R-squared	0.876043	Mean dependent var	7.773333
Adjusted R-squared	0.842236	S.D. dependent var	2.639661
S.E. of regression	1.048460	Akaike info criterion	3.155701
Sum squared resid	12.09196	Schwarz criterion	3.344514
Log likelihood	-19.66776	F-statistic	25.91340
Durbin-Watson stat	0.857638	Prob(F-statistic)	0.000028

View | Proc | Object | Print | Name | Freeze | Estimate | Forecast | Stats | Resids

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	6.336845	Prob. F(1,10)	0.030528
Obs*R-squared	5.818300	Prob. Chi-Square(1)	0.015860

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 11/15/07 Time: 13:47
Sample: 1957 1971
Included observations: 15
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.248075	5.454621	-0.228811	0.8236
W	0.479753	0.987115	0.486015	0.6374
@TREND	-0.101939	0.228202	-0.446708	0.6646
UW(-1)	-0.135723	0.130341	-1.041292	0.3223
RESID(-1)	0.867286	0.344529	2.517309	0.0305

R-squared	0.387887	Mean dependent var	4.53E-15

View Proc Object Print Name Freeze Estimate Forecast Stats Resids

Dependent Variable: UW
Method: Least Squares
Date: 11/15/07 Time: 13:48
Sample (adjusted): 1957 1971
Included observations: 15 after adjustments
Convergence achieved after 8 iterations
Backcast: 1956

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	14.65349	5.281935	2.774266	0.0196
W	-2.310822	0.966464	-2.391006	0.0379
@TREND	0.425224	0.249178	1.706507	0.1187
UW(-1)	0.665122	0.163459	4.069034	0.0023
MA(1)	0.664027	0.233791	2.840254	0.0175

R-squared	0.921059	Mean dependent var	7.773333
Adjusted R-squared	0.889483	S.D. dependent var	2.639661
S.E. of regression	0.877531	Akaike info criterion	2.837792
Sum squared resid	7.700603	Schwarz criterion	3.073809
Log likelihood	-16.28344	F-statistic	29.16938
Durbin-Watson stat	1.584496	Prob(F-statistic)	0.000017

View Proc Object Print Name Freeze Estimate Forecast Stats Resids

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.763203	Prob. F(1,9)	0.405035
Obs*R-squared	1.170068	Prob. Chi-Square(1)	0.279387

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 11/15/07 Time: 13:49
Sample: 1957 1971
Included observations: 15
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.531574	5.625727	0.272245	0.7916
W	-0.134259	0.990113	-0.135599	0.8951
@TREND	0.043019	0.256945	0.167425	0.8707
UW(-1)	-0.121668	0.216248	-0.562633	0.5874
MA(1)	-0.247800	0.369370	-0.670871	0.5191
RESID(-1)	0.565949	0.647824	0.873615	0.4050