

Equation: EQ01 Workfile: LAB3_1::Untitled\

View Proc Object Print Name Freeze Estimate Forecast Stats Resids

Dependent Variable: LM1
 Method: Least Squares
 Date: 10/25/07 Time: 09:22
 Sample: 1960 1983
 Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.574731	0.081736	7.031600	0.0000
LGNP	0.709134	0.015969	44.40642	0.0000
LR	-0.053319	0.021395	-2.492108	0.0211

R-squared	0.997664	Mean dependent var	5.516253
Adjusted R-squared	0.997442	S.D. dependent var	0.407794
S.E. of regression	0.020626	Akaike info criterion	-4.808104
Sum squared resid	0.008934	Schwarz criterion	-4.660847
Log likelihood	60.69725	F-statistic	4484.911
Durbin-Watson stat	0.739926	Prob(F-statistic)	0.000000

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Chow Breakpoint Test: 1968

F-statistic	1.596454	Prob. F(3,18)	0.225162
Log likelihood ratio	5.662130	Prob. Chi-Square(3)	0.129257