

Differential And Integral Calculus By Feliciano And Uygolkes

	Coefficient	Std.Error	t-value	t-prob	Part.R^2	
Constant	86.4907	66.47	1.30	0.198	0.0294	
Trend	-0.589555	4.579	-0.129	0.898	0.0003	
ACI(t-1)	0.963758	0.1067	9.03	0.000	0.5929	
Sigma	200.085	RSS	2241897.29			
R <sup>2</sup>	0.927034	<u>F(2,56)</u>	355.7 [0.000]**			
Log-likelihood	-394.804	DW	1.92	14.1		
No. of observations	59	no. o	of parameters	3		
Mean (ACI)	1603.2	var (ACI)	520770			
MDT - Monthly with	Drift and Tren	d				

Table 1 :: EQ (3) Modeling ACI by OLS (using Data1). The estimation sample is: 0 to 58 (MDT)

Table 2: EQ (2) Modeling ACI by OLS (using Data1). The estimation sample is: 0 to 58 (MDNT)

	Coefficient	Std.Error	t-value	t-prob	Part.R^2
Constant	89.4213	61.90	1.44	0.154	0.0353
ACI (t-1)	0.950808	0.03534	26.9	0.000	0.9270
Sigma	198.351	RSS	2242560.8	1	
R <sup>2</sup>	0.927013	F(1,57)	724 [0.000	] **	
Log-likelihood	-394.812	DW	1.89		
No. of observations	59	no. of param	ieters 2		
Mean (ACI)	1603.2	var (ACI)	520770		
MDNT - Monthly wi	th Drift and No	Trend			

Table 3: EQ (1) Modeling ACI by OLS (using Data1). The estimation sample is: 0 to 58 (MNDNT)

	Coefficient	Std.Error	t-value	t-prob	Part.R^2
ACI (t-1)	0.997200	0.01488	67.0	0.000	0.9873
Sigma	200.201	RSS	2324654.99		
Log-likelihood	-395.873	DW	1.91		
No. of observations	59	no. of parameters		1	
Mean (ACI)	1603.2	var (ACI)	520770		
MNDNT - Monthly v	with No Drift an	nd No Trend			

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