Var4

Dependent Variable: DI
Method: Least Squares
Date: 10/18/03 Time: 10:44
Sample(adjusted): 1975:4 2003:3
Included observations: 112 after adjusting endpoints
Convergence achieved after 33 iterations
Backcast: 1975:2 1975:3

Variable	Coefficien	Std. Error	t-Statistic	Prob.
C	-0.13304	0.932901	-0.14261	0.8869
DI(-1)	1.605019	0.110969	14.46361	0
DI(-2)	-1.3437	0.203771	-6.59414	0
DI(-3)	1.000573	0.238917	4.187955	0.0001
DI(-4)	-0.19366	0.22446	-0.86277	0.3903
DI(-5)	-0.46273	0.174134	-2.65731	0.0091
DI(-6)	0.251746	0.091633	2.747313	0.0071
MA(1)	0.013674	0.06898	0.198238	0.8432
MA(2)	0.877538	0.06724	13.0508	0

R-squared	0.961317	Mean dependent v	-2.75
Adjusted R-squared	0.958313	S.D. dependent va	25.21779
S.E. of regression	5.14884	Akaike info criteri	6.192364
Sum squared resid	2730.587	Schwarz criterion	6.410815
Log likelihood	-337.772	F-statistic	319.9594
Durbin-Watson stat	1.930783	Prob(F-statistic)	0

Inverted MA Roots -.01+.94i -.01 -.94i

Var6

Dependent Variable: DI
Method: Least Squares
Date: 11/30/07 Time: 19:13
Sample (adjusted): 1975Q4 2003Q3
Included observations: 112 after adjustments
Convergence achieved after 29 iterations
MA Backcast: 1975Q2 1975Q3

	Coefficien	Std. Error	t-Statistic	Prob.
C	-0.13355	0.932271	-0.14325	0.8864
DI(-1)	1.607183	0.111351	14.43345	0
DI(-2)	-1.34806	0.204593	-6.589	0
DI(-3)	1.00437	0.239561	4.192543	0.0001
DI(-4)	-0.19576	0.225212	-0.86923	0.3867
DI(-5)	-0.4619	0.174515	-2.64675	0.0094
DI(-6)	0.251721	0.091691	2.745335	0.0071
MA(1)	0.011135	0.069963	0.15916	0.8739
MA(2)	0.878656	0.067076	13.09941	0

R-squared	0.961313	Mean dependent v	-2.75
Adjusted R-squa	0.958308	S.D. dependent va	25.21779
S.E. of regressio	5.149101	Akaike info criteri	6.192466
Sum squared res	2730.864	Schwarz criterion	6.410917
Log likelihood	-337.778	Hannan-Quinn crit	6.281098
F-statistic	319.9257	Durbin-Watson sta	1.930627
Prob(F-statistic)	0		

Inverted MA Roc -.01+.94i -.01-.94i