DATA PERIODE SEBELUM DAN SESUDAH KRISIS MONETER

(1993.I-2003.IV)

obs	INF	JUB	KURS	PDB	SBI	SBK	SIBOR
1993:01:00	2.35	30592	2068	78529.7	12.71	17.77	3.34
1993:02:00	2.41	31142	2080.333	79380.5	9.6	17.27	3.29
1993:03:00	2.47	34802	2102	85254.1	9.18	16.57	3.28
1993:04:00	2.54	36805	2107.367	86611.6	9.09	15.7	3.44
1994:01:00	2.22	37908	2134	85604.6	8.78	15.34	3.6
1994:02:00	2.28	39886	2154.667	87888.2	9.33	14.89	4.47
1994:03:00	2.34	42195	2175	91143	10.36	14.75	4.98
1994:04:00	2.4	45374	2193	90008.8	11.59	14.88	5.87
1995:01:00	3.04	44908	2212.667	92563.4	13.28	15.2	6.29
1995:02:00	2.34	47045	2236.333	94340.3	13.16	15.65	6.13
1995:03:00	1.41	48981	2266	98293.8	12.76	16	5.92
1995:04:00	1.85	52677	2296.333	98595.4	13.34	16.06	5.84
1996:01:00	3.26	53162	2323.667	97874.9	13.34	16.3	5.38
1996:02:00	0.77	56448	2346	100634.7	13.19	16.46	5.51
1996:03:00	0.91	59685	2352	106561.9	12.8	16.49	5.61
1996:04:00	1.53	64089	2367.667	108726.3	12.26	16.43	5.52
1997:01:00	1.96	63565	2407	105261.1	8.46	16.38	5.57
1997:02:00	2.54	69950	2441	105867.1	8.19	16.28	5.8
1997:03:00	2.83	66258	2969.667	112212.7	14.58	18.68	5.73
1997:04:00	5.68	78343	3989.333	109905	17.38	19.08	5.84
1998:01:00	27.1	98270	9150	100535.7	26.62	19.43	5.67
1998:02:00	15.3	109480	11131.67	91741.9	56.28	22.39	5.69
1998:03:00	19.7	102563	11591.67	94258.1	60.89	24.16	5.63
1998:04:00	1.23	101197	7625	89839.1	37.84	24.89	5.27
1999:01:00	4.08	105705	8788.333	94371.1	34.42	25.98	4.5
1999:02:00	-1.3	105964	7697	93387.9	22.86	23.39	5.06
1999:03:00	-2.64	118124	7608.667	96939.9	12.98	20.6	5.43
1999:04:00	2.04	124633	7141.667	94653.6	12.39	20.51	6.13
2000:01:00	0.93	124663	7506.667	98244.5	11.03	17.01	6.1
2000:02:00	1.91	133832	8433.333	98191.9	11.74	16.35	6.6
2000:03:00	1.74	135431	8691	100862.9	13.62	16.09	6.7
2000:04:00	4.48	162186	9506.667	100717.7	14.53	16.77	6.69
2001:01:00	2.11	148375	9895	104917.3	15.82	16.83	5.34
2001:02:00	3.28	160142	11391	106277.7	16.65	16.9	4.19
2001:03:00	2.56	164237	9355	109199.6	17.57	17.07	3.45
2001:04:00	4.06	177731	10421.67	106345.9	17.62	17.64	2.14
2002:01:00	3.5	166173	10054.67	109306.4	16.76	18.01	1.9
2002:02:00	0.29	174017	8943.667	110532.4	15.11	18.1	1.9

2002:03:00	1.64	181791	8996.667	113890	13.22	18.1	1.82
2002:04:00	3.63	191939	9049.667	110724.7	12.99	17.94	1.56
2003:01:00	0.77	181239	8896.333	388005.2	11.4	17.84	1.33
2003:02:00	0.46	194537	8413	392594.9	9.53	17.61	1.23
2003:03:00	1.24	207234	8476.333	397184.6	8.66	16.75	1.13
2003:04:00	2.51	223799	8499	401774.2	8.31	15.96	1.17

SBK : Suku bunga kredit
JUB : Jumlah uang beredar
SBI : Suku bunga SBI
INF : Inflasi
KURS : Kurs valuta asing
PDB : Produk Domestik Bruto
SLN : Suku bunga simpanan luar negeri

DATA PERIODE SEBELUM KRISIS MONETER

(1993.I-1997.II)

obs	INF	JUB	KURS	PDB	SBI	SBK	SIBOR
1993:01:00	2.35	30592	2068	78529.7	12.71	17.77	3.34
1993:02:00	2.41	31142	2080.333	79380.5	9.6	17.27	3.29
1993:03:00	2.47	34802	2102	85254.1	9.18	16.57	3.28
1993:04:00	2.54	36805	2107.367	86611.6	9.09	15.7	3.44
1994:01:00	2.22	37908	2134	85604.9	8.78	15.34	3.6
1994:02:00	2.28	39886	2154.667	87888.2	9.33	14.89	4.47
1994:03:00	2.34	42195	2175	91143	10.36	14.75	4.98
1994:04:00	2.4	45374	2193	90004.8	11.59	14.88	5.87
1995:01:00	3.04	44908	2212.667	92563.4	13.28	15.2	6.29
1995:02:00	2.34	47045	2236.333	94340.3	13.16	15.65	6.13
1995:03:00	1.41	48981	2266	98293.8	13.76	16	5.92
1995:04:00	1.85	52677	2296.333	98595.4	13.34	16.06	5.84
1996:01:00	3.26	53162	2323.667	97874.9	13.34	16.3	5.38
1996:02:00	0.77	56448	2346	100634.7	13.19	16.46	5.51
1996:03:00	0.91	59685	2352	106561.9	12.8	16.49	5.61
1996:04:00	1.53	64089	2367.667	108726.3	12.26	16.43	5.52
1997:01:00	1.96	63565	2407	105261.1	8.46	16.38	5.57
1997:02:00	2.54	69950	2441	105867.1	8.19	16.28	5.8

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DATA PERIODE SESUDAH KRISIS MONETER

(1997.III-2003.IV)

obs	INF	JUB	KURS	PDB	SBI	SBK	SIBOR
1997:03:00	2.83	66258	2969.667	112212.7	14.58	18.68	5.73
1997:04:00	5.68	78343	3989.333	109905	17.38	19.08	5.84
1998:01:00	27.1	98270	9150	100535.7	26.62	19.43	5.67
1998:02:00	15.3	109480	11131.67	91741.9	56.28	22.39	5.69
1998:03:00	19.7	102563	11591.67	94258.1	60.89	24.16	5.63
1998:04:00	1.23	101197	7625	89839.1	37.84	24.89	5.27
1999:01:00	4.08	105705	8788.333	94371.1	34.42	25.98	4.5
1999:02:00	-1.3	105964	7697	93387.9	22.86	23.39	5.06
1999:03:00	-2.64	118124	7608.667	96939.9	12.98	20.6	5.43
1999:04:00	2.04	124633	7141.667	94653.6	12.39	20.51	6.13
2000:01:00	0.93	124663	7506.667	98244.5	11.03	17.01	6.1
2000:02:00	1.91	133832	8433.333	98191.9	11.74	16.35	6.6
2000:03:00	1.74	135431	8691	100862.9	13.62	16.09	6.7
2000:04:00	4.48	162186	9506.667	100717.5	14.53	16.77	6.69
2001:01:00	2.11	148375	9895	104917.3	15.82	16.83	5.34
2001:02:00	3.28	160142	11391	106277.7	16.65	16.9	4.19
2001:03:00	2.56	164237	9355	109199.6	17.57	17.07	3.45
2001:04:00	4.06	177731	10421.67	106345.9	17.62	17.64	2.14
2002:01:00	3.5	166173	10054.67	109306.4	16.76	18.01	1.9
2002:02:00	0.92	174017	8943.667	110532.4	15.11	18.1	1.9
2002:03:00	1.64	181791	8996.667	113890	13.22	18.1	1.82
2002:04:00	3.63	191939	9049.667	110724.7	12.99	17.94	1.56
2003:01:00	0.77	181239	8896.333	388005.2	11.4	17.84	1.33
2003:02:00	0.46	194537	8413	392594.9	9.53	17.61	1.23
2003:03:00	1.24	207234	8476.333	397184.6	8.66	16.75	1.13
2003:04:00	2.51	223799	8499	401774.2	8.31	15.96	1.17

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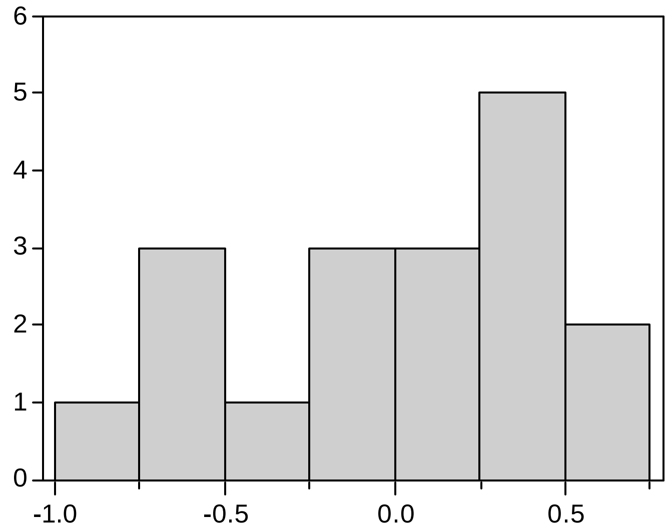
Regres Sebelum Krisis

Dependent Variable: SBK
Method: Least Squares
Date: 12/25/06 Time: 10:39
Sample: 1993:1 1997:2
Included observations: 18

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	6.059272	16.88474	0.358861	0.7265
JUB	7.37E-05	0.000115	0.642570	0.5337
SBI	0.316868	0.103818	3.052153	0.0110
INF	-0.106825	0.269305	-0.396669	0.6992
KURS	0.009255	0.009122	1.014658	0.3321
PDB	-0.000130	7.93E-05	-1.639952	0.1293
SIBOR	-1.072612	0.251539	-4.264199	0.0013

R-squared	0.705955	Mean dependent var	16.02333
Adjusted R-squared	0.545566	S.D. dependent var	0.817133
S.E. of regression	0.550843	Akaike info criterion	1.930567
Sum squared resid	3.337707	Schwarz criterion	2.276823
Log likelihood	-10.37511	F-statistic	4.401535
Durbin-Watson stat	0.825242	Prob(F-statistic)	0.016439

Uji Normalitas



Series: Residuals
Sample 1993:1 1997:2
Observations 18

Mean	-6.18E-15
Median	0.110883
Maximum	0.732777
Minimum	-0.810726
Std. Dev.	0.443098
Skewness	-0.230405
Kurtosis	1.956037
Jarque-Bera	0.976653
Probability	0.613652

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	8.799960	Probability	0.006493
Obs*R-squared	13.81394	Probability	0.003170

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 12/25/06 Time: 10:59
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-18.90810	11.31285	-1.671382	0.1332
JUB	-0.000113	7.41E-05	-1.522344	0.1664
SBI	-0.040199	0.061019	-0.658794	0.5285
INF	-0.163210	0.162162	-1.006462	0.3437
KURS	0.011925	0.006255	1.906538	0.0930
PDB	-1.20E-05	4.51E-05	-0.265558	0.7973

SIBOR	-0.097539	0.175564	-0.555573	0.5937
RESID(-1)	0.817882	0.292248	2.798588	0.0232
RESID(-2)	-0.472394	0.372070	-1.269637	0.2399
RESID(-3)	-0.563726	0.310006	-1.818437	0.1065

R-squared	0.767441	Mean dependent var	-6.18E-15
Adjusted R-squared	0.505812	S.D. dependent var	0.443098
S.E. of regression	0.311491	Akaike info criterion	0.805289
Sum squared resid	0.776214	Schwarz criterion	1.299940
Log likelihood	2.752399	F-statistic	2.933320
Durbin-Watson stat	2.599493	Prob(F-statistic)	0.072242

Uji Heteroskedastisitas

White Heteroskedasticity Test:

F-statistic	5.967983	Probability	0.030223
Obs*R-squared	16.82531	Probability	0.156288

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 12/25/06 Time: 11:00
Sample: 1993:1 1997:2
Included observations: 18

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-190.1211	59.84655	-3.176810	0.0246
JUB	-0.000108	0.000123	-0.874487	0.4219
JUB^2	7.23E-10	1.09E-09	0.662149	0.5372
SBI	-0.246917	0.466550	-0.529240	0.6193
SBI^2	0.006323	0.021056	0.300271	0.7761
INF	-0.378558	0.260234	-1.454683	0.2055
INF^2	0.083183	0.062084	1.339836	0.2380
KURS	0.190110	0.053283	3.567953	0.0161
KURS^2	-4.03E-05	1.16E-05	-3.469831	0.0179
PDB	-0.000473	0.000181	-2.608378	0.0478
PDB^2	2.20E-09	9.33E-10	2.361233	0.0647
SIBOR	-0.702881	0.556055	-1.264050	0.2619
SIBOR^2	0.057067	0.054160	1.053673	0.3403

R-squared	0.934739	Mean dependent var	0.185428
Adjusted R-squared	0.778114	S.D. dependent var	0.186563
S.E. of regression	0.087880	Akaike info criterion	-1.862177
Sum squared resid	0.038615	Schwarz criterion	-1.219131
Log likelihood	29.75960	F-statistic	5.967983
Durbin-Watson stat	2.722889	Prob(F-statistic)	0.030223

Uji Spesifikasi Model

Ramsey RESET Test:

F-statistic	0.165094	Probability	0.850324
Log likelihood ratio	0.648551	Probability	0.723051

Test Equation:
Dependent Variable: SBK
Method: Least Squares
Date: 12/25/06 Time: 11:03
Sample: 1993:1 1997:2
Included observations: 18

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	133.0814	266.8212	0.498766	0.6299
JUB	0.014960	0.029098	0.514120	0.6196
SBI	64.30433	125.1430	0.513847	0.6197
INF	-21.62697	42.09950	-0.513711	0.6198
KURS	1.877051	3.654778	0.513588	0.6199
PDB	-0.026402	0.051367	-0.513998	0.6196
SIBOR	-217.5496	423.5299	-0.513658	0.6199
FITTED^2	-12.36073	24.40264	-0.506533	0.6247
FITTED^3	0.251935	0.502170	0.501693	0.6279

R-squared	0.716361	Mean dependent var	16.02333
Adjusted R-squared	0.464237	S.D. dependent var	0.817133
S.E. of regression	0.598107	Akaike info criterion	2.116759
Sum squared resid	3.219588	Schwarz criterion	2.561945
Log likelihood	-10.05083	F-statistic	2.841307
Durbin-Watson stat	0.881918	Prob(F-statistic)	0.070426

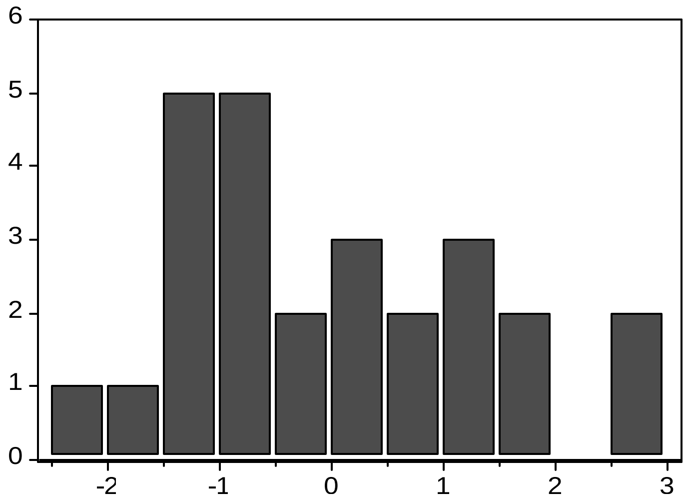
Regres Setelah Krisis

Dependent Variable: SBK
Method: Least Squares
Date: 12/25/06 Time: 10:16
Sample: 1997:3 2003:4
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	25.31031	3.291875	7.688722	0.0000
JUB	-5.22E-05	2.62E-05	-1.992831	0.0608
SBI	0.161608	0.048305	3.345583	0.0034
INF	-0.167101	0.063866	-2.616422	0.0170
KURS	0.000108	0.000364	0.296619	0.7700
PDB	1.65E-06	4.49E-06	0.367061	0.7176
SIBOR	-0.586493	0.290335	-2.020054	0.0577

R-squared	0.788259	Mean dependent var	19.00308
Adjusted R-squared	0.721393	S.D. dependent var	2.873036
S.E. of regression	1.516480	Akaike info criterion	3.895465
Sum squared resid	43.69453	Schwarz criterion	4.234183
Log likelihood	-43.64104	F-statistic	11.78871
Durbin-Watson stat	1.346794	Prob(F-statistic)	0.000016

Uji Normalitas



Series: Residuals
Sample 1997:3 2003:4
Observations 26

Mean	6.83E-16
Median	-0.441674
Maximum	2.845245
Minimum	-2.197619
Std. Dev.	1.322037
Skewness	0.545973
Kurtosis	2.513706
Jarque-Bera	1.547896
Probability	0.461189

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.829301	Probability	0.496991
Obs*R-squared	3.498801	Probability	0.320918

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 12/26/06 Time: 12:18

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.101182	3.392762	0.029823	0.9766
JUB	9.75E-06	2.81E-05	0.346820	0.7332
SBI	0.010996	0.049921	0.220260	0.8285
INF	0.061951	0.077541	0.798948	0.4360
KURS	-0.000116	0.000391	-0.295177	0.7717
PDB	-3.00E-06	5.07E-06	-0.592614	0.5617
SIBOR	-0.126006	0.335794	-0.375249	0.7124
RESID(-1)	0.362156	0.269803	1.342298	0.1982
RESID(-2)	0.107364	0.275032	0.390370	0.7014
RESID(-3)	0.232418	0.314822	0.738252	0.4711

R-squared	0.134569	Mean dependent var	1.46E-15
Adjusted R-squared	-0.352236	S.D. dependent var	1.322037
S.E. of regression	1.537339	Akaike info criterion	3.981706

Sum squared resid	37.81459	Schwarz criterion	4.465589
Log likelihood	-41.76218	F-statistic	0.276434
Durbin-Watson stat	1.769711	Prob(F-statistic)	0.972104

Uji Heteroskedastisitas

White Heteroskedasticity Test:

F-statistic	1.442027	Probability	0.260694
Obs*R-squared	14.84648	Probability	0.249940

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 12/26/06 Time: 12:19
Sample: 1997:3 2003:4
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	31.34980	27.08692	1.157378	0.2679
JUB	4.31E-05	0.000320	0.134804	0.8948
JUB^2	-3.48E-10	9.15E-10	-0.379758	0.7103
SBI	-0.151029	0.327153	-0.461646	0.6520
SBI^2	-0.000215	0.003853	-0.055737	0.9564
INF	0.869871	0.406407	2.140395	0.0519
INF^2	-0.029300	0.015542	-1.885146	0.0820
KURS	0.000799	0.004588	0.174176	0.8644
KURS^2	-6.50E-08	2.34E-07	-0.278035	0.7854
PDB	-0.000363	0.000277	-1.309541	0.2130
PDB^2	7.32E-10	5.52E-10	1.326951	0.2074
SIBOR	1.774642	2.832267	0.626580	0.5418
SIBOR^2	-0.321423	0.326100	-0.985658	0.3423

R-squared	0.571018	Mean dependent var	1.680559
Adjusted R-squared	0.175035	S.D. dependent var	2.108585
S.E. of regression	1.915176	Akaike info criterion	4.444349
Sum squared resid	47.68271	Schwarz criterion	5.073398
Log likelihood	-44.77654	F-statistic	1.442027
Durbin-Watson stat	2.500197	Prob(F-statistic)	0.260694

Uji Spesifikasi Model

Ramsey RESET Test:

F-statistic	2.610386	Probability	0.102651
Log likelihood ratio	6.963170	Probability	0.030759

Test Equation:
Dependent Variable: SBK
Method: Least Squares
Date: 12/26/06 Time: 12:20
Sample: 1997:3 2003:4
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-288.4442	547.7769	-0.526572	0.6053
JUB	0.000866	0.001501	0.577347	0.5713
SBI	-3.138885	4.554671	-0.689157	0.5000
INF	3.024169	4.764995	0.634664	0.5341
KURS	-0.001183	0.003137	-0.377103	0.7108
PDB	-3.25E-05	4.67E-05	-0.696972	0.4952
SIBOR	9.733985	16.85367	0.577559	0.5711
FITTED^2	0.708818	1.519496	0.466482	0.6468
FITTED^3	-0.007484	0.026884	-0.278373	0.7841

R-squared	0.838008	Mean dependent var	19.00308
Adjusted R-squared	0.761776	S.D. dependent var	2.873036
S.E. of regression	1.402277	Akaike info criterion	3.781497
Sum squared resid	33.42850	Schwarz criterion	4.216992
Log likelihood	-40.15946	F-statistic	10.99290
Durbin-Watson stat	1.355716	Prob(F-statistic)	0.000023

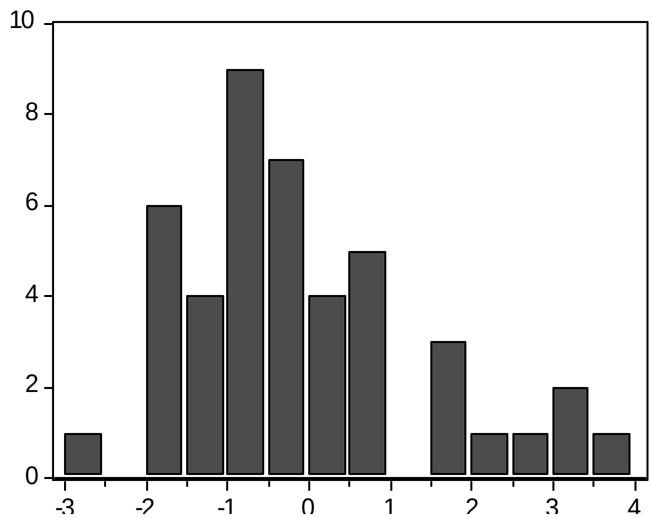
Regres Sebelum dan Sesudah Krisis

Dependent Variable: SBK
Method: Least Squares
Date: 12/25/06 Time: 10:18
Sample: 1993:1 2003:4
Included observations: 44

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	14.91691	1.391698	10.71850	0.0000
JUB	-1.18E-05	1.93E-05	-0.608829	0.5464
SBI	0.206604	0.043234	4.778699	0.0000
INF	-0.180197	0.067288	-2.677981	0.0110
KURS	0.000288	0.000310	0.929281	0.3588
PDB	1.08E-06	4.75E-06	0.227195	0.8215
SIBOR	-0.113811	0.189761	-0.599760	0.5523

R-squared	0.687852	Mean dependent var	17.78409
Adjusted R-squared	0.637233	S.D. dependent var	2.694302
S.E. of regression	1.622782	Akaike info criterion	3.951071
Sum squared resid	97.43660	Schwarz criterion	4.234919
Log likelihood	-79.92356	F-statistic	13.58889
Durbin-Watson stat	0.761582	Prob(F-statistic)	0.000000

Uji Normalitas



Series: Residuals
Sample 1993:1 2003:4
Observations 44

Mean	-1.25E-14
Median	-0.332425
Maximum	3.805511
Minimum	-2.774173
Std. Dev.	1.505313
Skewness	0.827566
Kurtosis	3.148868
Jarque-Bera	5.062979
Probability	0.079540

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	7.830387	Probability	0.000418
Obs*R-squared	17.97861	Probability	0.000444

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 12/26/06 Time: 12:24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.139902	1.184461	0.118114	0.9067
JUB	1.26E-05	1.62E-05	0.778176	0.4418
SBI	0.016435	0.035852	0.458408	0.6496
INF	0.025456	0.055316	0.460192	0.6483
KURS	-0.000218	0.000263	-0.830626	0.4120
PDB	-2.78E-06	4.02E-06	-0.691767	0.4938
SIBOR	-0.033285	0.162390	-0.204967	0.8388
RESID(-1)	0.714794	0.172897	4.134208	0.0002
RESID(-2)	-0.113947	0.221187	-0.515159	0.6098
RESID(-3)	0.009981	0.178276	0.055986	0.9557

R-squared	0.408605	Mean dependent var	-9.98E-15
Adjusted R-squared	0.252059	S.D. dependent var	1.505313
S.E. of regression	1.301849	Akaike info criterion	3.562164
Sum squared resid	57.62354	Schwarz criterion	3.967662
Log likelihood	-68.36761	F-statistic	2.610129
Durbin-Watson stat	1.968456	Prob(F-statistic)	0.020743

Uji Heteroskedastisitas

White Heteroskedasticity Test:

F-statistic	4.806320	Probability	0.000207
Obs*R-squared	28.61813	Probability	0.004488

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 12/26/06 Time: 12:25
Sample: 1993:1 2003:4
Included observations: 44

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.805286	15.07545	-0.252416	0.8024
JUB	0.000168	0.000219	0.768072	0.4483
JUB^2	-6.27E-10	6.77E-10	-0.925009	0.3621
SBI	0.415077	0.224941	1.845271	0.0746
SBI^2	-0.006199	0.003220	-1.925007	0.0634
INF	0.581207	0.342833	1.695309	0.1000
INF^2	-0.015756	0.012410	-1.269623	0.2137
KURS	0.001611	0.002826	0.570198	0.5727
KURS^2	-1.50E-07	1.50E-07	-0.999867	0.3251
PDB	-0.000244	0.000220	-1.113531	0.2740
PDB^2	5.17E-10	4.40E-10	1.174993	0.2489
SIBOR	4.601801	2.643461	1.740824	0.0916
SIBOR^2	-0.549698	0.293684	-1.871736	0.0707

R-squared	0.650412	Mean dependent var	2.214468
Adjusted R-squared	0.515088	S.D. dependent var	3.283723
S.E. of regression	2.286641	Akaike info criterion	4.732752
Sum squared resid	162.0906	Schwarz criterion	5.259899
Log likelihood	-91.12054	F-statistic	4.806320
Durbin-Watson stat	2.069857	Prob(F-statistic)	0.000207

Uji Spesifikasi Model

Ramsey RESET Test:

F-statistic	9.212558	Probability	0.000610
Log likelihood ratio	18.60905	Probability	0.000091

Test Equation:
Dependent Variable: SBK
Method: Least Squares
Date: 12/26/06 Time: 12:26
Sample: 1993:1 2003:4
Included observations: 44

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-416.2295	145.2593	-2.865423	0.0070
JUB	0.000577	0.000207	2.788777	0.0085
SBI	-9.902675	3.616749	-2.738004	0.0097
INF	8.800778	3.156075	2.788520	0.0085
KURS	-0.014168	0.005021	-2.821648	0.0078
PDB	-4.98E-05	1.95E-05	-2.554942	0.0151
SIBOR	5.553786	2.003421	2.772151	0.0089
FITTED^2	2.616904	0.869390	3.010046	0.0048
FITTED^3	-0.045611	0.014267	-3.197021	0.0029

R-squared	0.795505	Mean dependent var	17.78409
Adjusted R-squared	0.748763	S.D. dependent var	2.694302
S.E. of regression	1.350480	Akaike info criterion	3.619047
Sum squared resid	63.83291	Schwarz criterion	3.983995
Log likelihood	-70.61904	F-statistic	17.01911
Durbin-Watson stat	0.651304	Prob(F-statistic)	0.000000