Dependent Variable: LN_PRICE_A
Method: Least Squares

Sample: 1880 1930
Included observations: 51
Newey-West HAC Standard Errors & Covariance (lag truncation=3)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0,859977	1,615647	0,53228	59,72%
LN_PRICE_A(-1)	0,610821	0,08924	6,844686	0,00%
LN_TRFIMP(-6)	1,033517	0,433925	2,381787	2,15%
LN_SAUER(-6)	0,383962	0,134789	2,848609	0,66%
LN_MACRO(-6)	-0,155882	0,084286	-1,849441	7,10%
LN_MKT(-1)	0,374676	0,166683	2,247833	2,95%

R-squared	0,693034	Mean dependent var	2,366736
Adjusted R-squared	0,658927	S.D. dependent var	0,362317
S.E. of regression	0,211598	Akaike info criterion	-0,158124
Sum squared resid	2,014821	Schwarz criterion	0,069149
Log likelihood	10,03217	Hannan-Quinn criter.	-0,071276
F-statistic	20,31923	Durbin-Watson stat	1,647551
Prob(F-statistic)	0		