





```

B(7) + B(14) + B(21) + B(28) = 0 $
Results begin on page 11 in output.
Results begin on page 13 in output.
Exit status for this model command is 0.0.
End command entry from editor.
12 exit
Iteration 0, Log-likelihood= 985.4975
Iteration 1, Log-likelihood= 985.4975
Log-likelihood has converged.
»
° LIMDEP Estimation Results Run log line 8
Page 1 °
° Current sample contains 104 observations.
°
»
° Estimates for equation: CYM
°
° Generalized least squares regression Weighting variable = ONE
°
° Dependent variable is CYM Mean = 0.01704, S.D. = 0.0111
°
° Model size: Observations = 104, Parameters = 7, Deg.Fr. = 97
°
° Residuals: Sum of squares= 0.609461E-02 Std.Dev. = 0.00793
°
° Fit: R-squared = 0.48310, Adjusted R-squared = 0.45112
°
° Note: Not using OLS. R-squared is not bounded in [0,1]
°
° Model test: F[ 6, 97] = 15.11, Prob value = 0.00000
°
° Diagnostic: Log-L = 359.1569, Restricted(á=0) Log-L = 321.2189
°
° Amemiya Pr. Crt.= 0.000, Akaike Info. Crt.= -6.772
°
° Log-determinant of ä -30.3034 Log-likelihood 985.4975
°
° Durbin-Watson Stat.= 0.3930 Autocorrelation = 0.8035
°
»
Variable Coefficient Standard Error z=b/s.e. P[³Z³ðz] Mean of X
°
° Estimates for equation: CYF

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0
0 Model test: F[ 6,      97] =   25.67,      Prob value =      0.00000
0
0 Diagnostic: Log-L =   113.5479, Restricted(α=0) Log-L =      60.4779
0
0           Amemiya Pr. Crt.=    0.008, Akaike Info. Crt.=    -2.049
0
0 Log-determinant of α   -30.3034           Log-likelihood      985.4975
0
0 Durbin-Watson Stat.=    0.2947           Autocorrelation    =    0.8527

```

Variable	Coefficient	Standard Error	z=b/s.e.	P[ <sup>3</sup> Z <sup>3</sup> ðz]	Mean of X
Constant	-1.193865	0.19877	-6.006	0.00000	
LWYM	-0.2352844	0.10045	-2.342	0.01917	1.845
LWYF	-0.1302697E-01	0.59784E-01	-0.218	0.82751	1.868
LWAM	0.1817787	0.84015E-01	2.164	0.03049	2.416
LWAF	0.2310827E-01	0.11233	0.206	0.83700	2.337
LWK	-0.7282698E-01	0.26060E-01	-2.795	0.00520	-1.317
LQ	0.1418722	0.14102E-01	10.061	0.00000	9.894

```

% Estimates for equation: CAF
%
% Generalized least squares regression      Weighting variable = ONE
%
% Dependent variable is CAF      Mean =      0.18454, S.D. =      0.2135
%
% Model size: Observations =      104, Parameters =      7, Deg.Fr. =      97
%
% Residuals:  Sum of squares=      0.981986      Std.Dev. =      0.10062
%
% Fit:          R-squared = 0.77570, Adjusted R-squared =      0.76182
%
%              Note:  Not using OLS.  R-squared is not bounded in [0,1]
%
% Model test: F[  6,      97] =      55.91,      Prob value =      0.00000
%
% Diagnostic: Log-L =      94.8840, Restricted( $\alpha=0$ ) Log-L =      13.5334
%
%              Amemiya Pr. Crt.=      0.011, Akaike Info. Crt.=      -1.690
%
% Log-determinant of  $\hat{\Sigma}$       -30.3034      Log-likelihood      985.4975
%
% Durbin-Watson Stat.=      0.3465      Autocorrelation      =      0.8268

```

Variable	Coefficient	Standard Error	z=b/s.e.	P[ <sup>3</sup> Z <sup>3</sup> ðz]	Mean of X
Constant	2.405531	0.23784	10.114	0.00000	
LWYM	-0.3338380	0.12020	-2.777	0.00548	1.845
LWYF	0.7564477E-02	0.71536E-01	0.106	0.91579	1.868
LWAM	0.6987935	0.10053	6.951	0.00000	2.416
LWAF	-0.1826918	0.13440	-1.359	0.17406	2.337
LWK	-0.1520000E-01	0.31183E-01	-0.487	0.62594	-1.317

















[illegible]





[illegible]















