

The dataset is: Chornts.in7

The estimation sample is: 1983 - 2004

	Coefficient	Std.Error	HACSE	t-HACSE	t-prob	Part.R^2
Constant	0.0119564	0.01037	0.005172	2.31	0.0328	0.2289
chornblip	0.0749565	0.01863	0.009153	8.19	0.0000	0.7884
chornlevel	0.0940134	0.01359	0.01094	8.59	0.0000	0.8040
Trend	0.00642414	0.0007582	0.0009459	6.79	0.0000	0.7193
sigma	0.0167233	RSS	0.00503405561			
R^2	0.949133	F(3,18) =	112	[0.000]**		
Adj.R^2	0.940655	log-likelihood	60.9916			
no. of observations	22	no. of parameters	4			
mean(femdep)	0.189707	se(femdep)	0.0686487			
When the log-likelihood constant is NOT included:						
AIC	-8.01894	SC	-7.82056			
HQ	-7.97221	FPE	0.000330519			
When the log-likelihood constant is included:						
AIC	-5.18106	SC	-4.98269			
HQ	-5.13433	FPE	0.00564509			

Instability tests failed to compute.

This could be caused by the presence of dummy variables.

1-step (ex post) forecast analysis 2005 - 2010

Parameter constancy forecast tests:

Forecast $\chi^2(6)$ = 85.264 [0.0000]**Chow $F(6,18)$ = 8.9412 [0.0001]**AR 1-2 test: $F(2,16)$ = 0.85690 [0.4431]ARCH 1-1 test: $F(1,20)$ = 0.28272 [0.6008]Normality test: $\chi^2(2)$ = 0.056865 [0.9720]Hetero test: $F(3,17)$ = 0.80101 [0.5103]Hetero-X test: $F(3,17)$ = 0.80101 [0.5103]RESET23 test: $F(2,16)$ = 0.93333 [0.4136]

femdep = + 0.012 + 0.075*chornblip + 0.094*chornlevel + 0.00642*Trend
 (SE) (0.0104) (0.0186) (0.0136) (0.000758)