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  EQ(28) Modelling maleptsd by OLS
       The dataset is: Chornts.in7
       The estimation sample is: 1983 - 2004

                  Coefficient  Std.Error      HACSE  t-HACSE  t-prob Part.R^2
maleptsd_1           0.141999    0.04375    0.01465     9.69  0.0000   0.8392
Constant             0.0208843   0.005986  0.0005410     38.6  0.0000   0.9881
chornlevel           0.0489220   0.007230   0.003271     15.0  0.0000   0.9255
chornblip            0.244500    0.01101   0.003171     77.1  0.0000   0.9970

sigma                0.0102716  RSS              0.0018991208
R^2                  0.972278   F(3,18) =     210.4 [0.000]**
Adj.R^2              0.967658   log-likelihood        71.7148
no. of observations        22   no. of parameters           4
mean(maleptsd)       0.0858289  se(maleptsd)        0.0571155
When the log-likelihood constant is NOT included:
AIC                 -8.99377  SC                   -8.79540
HQ                  -8.94704  FPE                0.000124690
When the log-likelihood constant is included:
AIC                 -6.15589  SC                   -5.95752
HQ                  -6.10916  FPE                 0.00212963

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)  =   38.515 [0.0000]**
Chow      F(6,18)   =   5.0040 [0.0035]**

AR 1-2 test:      F(2,16)   =  0.70065 [0.5109]
ARCH 1-1 test:    F(1,20)   =0.00021317 [0.9885]
Normality test:   Chi^2(2)  =   3.9902 [0.1360]
Hetero test:      F(3,17)   =   1.0331 [0.4029]
Hetero-X test:    F(3,17)   =   1.0331 [0.4029]
RESET23 test:     F(2,16)   = 0.019113 [0.9811]

maleptsd =  + 0.142*maleptsd_1 + 0.0209 + 0.0489*chornlevel + 0.244*chornblip
(SE)         (0.0438)           (0.00599)  (0.00723)           (0.011)
```