Table 1 : EQ (3) Modeling ACI by OLS (using Data1). The estimation sample is: 0 to 58 (MDT)

	Coefficient	Std.Error	t-value	t-prob	Part.R^2
Constant	86.4907	66.47	1.30	0.198	0.0294
Trend	-0.589555	4.579	-0.129	0.898	0.0003
ACI(t-1)	0.963758	0.1067	9.03	0.000	0.5929
Sigma	200.085	RSS	2241897.29		
R^2	0.927034	F(2,56)	355.7 [0.000]**		
Log-likelihood	-394.804	DW	1.92		
No. of observations	59	no. of parameters	3		
Mean (ACI)	1603.2	var (ACI)	520770		
MDT – Monthly with Drift and Trend					

Table 2: EQ (2) Modeling ACI by OLS (using Data1).The estimation sample is: 0 to 58 (MDNT)

	Coefficient	Std.Error	t-value	t-prob	Part.R^2
Constant	89.4213	61.90	1.44	0.154	0.0353
ACI (t-1)	0.950808	0.03534	26.9	0.000	0.9270
Sigma	198.351	RSS	2242560.81		
R^2	0.927013	F (1, 57)	724 [0.000] **		
Log-likelihood	-394.812	DW	1.89		
No. of observations	59	no. of parameters	2		
Mean (ACI)	1603.2	var (ACI)	520770		
MDNT – Monthly with Drift and No Trend					

Table 3: EQ (1) Modeling ACI by OLS (using Data1). The estimation sample is: 0 to 58 (MNDNT)

	Coefficient	Std.Error	t-value	t-prob	Part.R^2
ACI (t-1)	0.997200	0.01488	67.0	0.000	0.9873
Sigma	200.201	RSS	2324654.99		
Log-likelihood	-395.873	DW	1.91		
No. of observations	59	no. of parameters	1		
Mean (ACI)	1603.2	var (ACI)	520770		
MNDNT – Monthly with No Drift and No Trend					

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