Dependent Variable: D(LOG(WIPRIV_MAY17))
Method: Least Squares
Date: 06/19/17 Time: 17:59
Sample: 1994M01 2010M12
Included observations: 204
HAC standard errors & covariance (Bartlett kernel, Newey-West fixed bandwidth = 5.0000)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.036553	0.027885	-1.310828	0.1914
LOG(WIPRIV_MAY17(-1))	-0.036038	0.010937	-3.295019	0.0012
LOG(USPRIV_MAY17(-1))	0.027263	0.008887	3.067888	0.0025
D(LOG(WIPRIV_MAY17(-1)))	-0.177677	0.064621	-2.749524	0.0065
D(LOG(USPRIV_MAY17))	0.975825	0.115677	8.435762	0.0000
D(LOG(USPRIV_MAY17(-1)))	0.167418	0.112389	1.489623	0.1379

R-squared	0.656337	Mean dependent var	0.000547
Adjusted R-squared	0.647659	S.D. dependent var	0.002574
S.E. of regression	0.001528	Akaike info criterion	-10.10110
Sum squared resid	0.000462	Schwarz criterion	-10.00351
Log likelihood	1036.312	Hannan-Quinn criter.	-10.06162
F-statistic	75.62916	Durbin-Watson stat	2.016547
Prob(F-statistic)	0.000000	Wald F-statistic	41.53916
Prob(Wald F-statistic)	0.000000		

Date: 06/20/17 Time: 10:25
Sample: 1994M01 2010M12
Included observations: 204
Q-statistic probabilities adjusted for 5 dynamic regressors

Autocorrelation	Partial Correlation		AC	PAC	Q-Stat	Prob*
.|. |	.|. |	1	-0.009	-0.009	0.0172	0.896
.|. |	.|. |	2	-0.063	-0.063	0.8328	0.659
.|. |	.|. |	3	0.004	0.003	0.8356	0.841
.|. |	.|. |	4	0.068	0.064	1.7979	0.773
.|. |	.|. |	5	0.058	0.060	2.5062	0.776
.|. |	.|. |	6	0.052	0.062	3.0816	0.799
.|. |	.|. |	7	-0.005	0.003	3.0865	0.877
.|. |	.|. |	8	0.021	0.024	3.1830	0.922
.|. |	.|. |	9	0.023	0.015	3.2939	0.951
.|. |	.|. |	10	0.001	-0.007	3.2940	0.974
.|. |	.|. |	11	-0.027	-0.032	3.4518	0.983
.|. |	*|. |	12	-0.063	-0.072	4.3234	0.977

*Probabilities may not be valid for this equation specification.