

Test 7.A.EA EA Everage Interest Rate with Longterm Interest Rate

2002-2019

yearly data

dependent

IRaverage

Interests/(Financial Account-M1-Equities), yearly data - Interests:
paid=received, Financial Account, Equities - Source: EUROSTA; M1 -
Source: Bundesbank

independent

LTIR

Long-term Interest rate, yearly data - Source: OECD

| Regression SPSS AREG | | | |
|----------------------|--------------|--------------|--------------------|
| N | | 18 | |
| R2k | | 0.498 | |
| DW | | 1.571 | no autocorrelation |
| | constant | | LTIR |
| regressor | 0.007 | 0.263 | |
| beta | | 0.749 | dominant influence |
| sig. | 0.002 | 0.001 | significant |