

Test 7.A.US
1960-2019
yearly data
abhängig

USA

Everage Interest Rate with Longterm Interest Rate

IRaverage

Interests/(Financial Account-M1-Equities), yearly data - Interests = Monetary interest received, A2068C1A027N - Source: BEA; Financial Account = total financial assets, all domestic sectors + rest of the world - Source: FRED; M1 = M1US - Source: FRED; Equidities = all sectors; corporate equities, asset - Source: FRED

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LTIR

Long-Term Government Bond Yields - Source: FRED

Regression SPSS AREG			
N	60		
R2k	0.522		
DW	1.454		no autocorrelation
	constant	LTIR	
regressor	0.011	0.298	
beta		0.749	dominant influence
sig.	0.001	0.000	highly significant