

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	21.48782	0.308042	69.75622	0.0000
LOG(INV)	0.361720	0.095784	3.776418	0.0013
LOG(IU)	0.030882	0.010995	2.808734	0.0112
LOG(MS)	0.050239	0.014226	3.531359	0.0022
LOG(CR)	-0.113268	0.058984	-1.920311	0.0700
LOG(BM)	0.575414	0.053178	10.82057	0.0000
D1998	-0.254096	0.058589	-4.336935	0.0004
R-squared	0.991930	Mean dependent var	24.40442	
Adjusted R-squared	0.989382	S. D. dependent var	0.395206	
S. E. of regression	0.040724	Akaike info criterion	-3.339184	
Sum squared resid	0.031511	Schwarz criterion	-3.000465	
Log likelihood	50.40939	Hannan-Quinn criter.	-3.241645	
F-statistic	389.2343	Durbin-Watson stat	1.826905	
Prob. (F-statistic)	0.000000			

Рис. 6. Модель (1) с введенной фиктивной переменной аддитивного выброса в 1998 г.

Fig. 6. Model (1) with a dummy additive outlier variable for 1998