AGR – темп прироста выпуска сх продукции

NEER – номинальный эффективный курс рубля

P\_prod – темп прироста индекса цен продовольственных товаров

P\_neprod – темп прироста индекса цен непродовольственных товаров

R\_income – темп прироста реальных располагаемых денежных доходов

U\_Sber – доля доходов, направляемая на сбережения

R\_wage – темп прироста зп

Примечание: SA – ряд, скорректированный на сезонность, D (difference) – ряд в разностях, (-1), (-3), (-4) - лаги

|  |  |  |
| --- | --- | --- |
| Dependent Variable: P\_PROD\_SA |  |  |
| Method: Least Squares |  |  |
| Date: 03/01/17 Time: 19:50 |  |  |
| Sample: 2009M01 2016M12 |  |  |
| Included observations: 96 |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob.   |
|  |  |  |  |  |
|  |  |  |  |  |
| AGR\_SA(-1)  | -0.009456 | 0.004109 | -2.301288 | 0.0237 |
| D\_N\_EER(-1) | -0.046154 | 0.013510 | -3.416267 | 0.0010 |
| C | 33.45289 | 7.157620 | 4.673745 | 0.0000 |
| P\_PROD\_SA(-1) | 0.624848 | 0.068919 | 9.066420 | 0.0000 |
| PRODUCE\_P(-4) | 0.043158 | 0.022586 | 1.910828 | 0.0592 |
| R\_INCOME(-3) | 0.012410 | 0.006994 | 1.774321 | 0.0794 |
| U\_SBER\_SA(-1) | -0.037922 | 0.013187 | -2.875734 | 0.0050 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.601496 |     Mean dependent var | 100.6773 |
| Adjusted R-squared | 0.574631 |     S.D. dependent var | 0.763321 |
| S.E. of regression | 0.497841 |     Akaike info criterion | 1.513048 |
| Sum squared resid | 22.05823 |     Schwarz criterion | 1.700032 |
| Log likelihood | -65.62631 |     Hannan-Quinn criter. | 1.588630 |
| F-statistic | 22.38925 |     Durbin-Watson stat | 1.958252 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

|  |  |  |
| --- | --- | --- |
| Dependent Variable: P\_NEPROD |  |  |
| Method: Least Squares |  |  |
| Date: 03/02/17 Time: 09:21 |  |  |
| Sample: 2008M01 2016M12 |  |  |
| Included observations: 108 |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob.   |
|  |  |  |  |  |
|  |  |  |  |  |
| D\_N\_EER(-1) | -0.027585 | 0.012239 | -2.253930 | 0.0264 |
| D\_N\_EER(-2) | -0.031668 | 0.012874 | -2.459889 | 0.0156 |
| C | 67.29586 | 9.249239 | 7.275827 | 0.0000 |
| DUMMY2015M01 | 2.303134 | 0.440213 | 5.231864 | 0.0000 |
| P\_NEPROD(-1) | 0.139403 | 0.087072 | 1.601009 | 0.1125 |
| U\_SBER\_SA(-5) | -0.022241 | 0.009018 | -2.466156 | 0.0154 |
| R\_WAGE\_SA(-1) | 0.043914 | 0.021926 | 2.002805 | 0.0479 |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.623407 |     Mean dependent var | 100.5091 |
| Adjusted R-squared | 0.597045 |     S.D. dependent var | 0.576994 |
| S.E. of regression | 0.366269 |     Akaike info criterion | 0.900287 |
| Sum squared resid | 13.41526 |     Schwarz criterion | 1.098964 |
| Log likelihood | -40.61550 |     Hannan-Quinn criter. | 0.980843 |
| F-statistic | 23.64838 |     Durbin-Watson stat | 2.029449 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |