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[Lagrange Multiplier Test Serial Correlation Stata](#)

Dependent Variable: CS
Method: Least Squares
Date: 08/10/09 Time: 11:06
Sample: 1948Q3 1988Q4
Included observations: 162

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-9.227624	5.898177	-1.564487	0.1197
GDP	0.038732	0.017205	2.251193	0.0257
CS(-1)	0.952049	0.024484	38.88516	0.0000

R-squared	0.999625	Mean dependent var	1781.675
Adjusted R-squared	0.999621	S.D. dependent var	694.5419
S.E. of regression	13.53003	Akaike info criterion	8.066046
Sum squared resid	29106.82	Schwarz criterion	8.123223
Log likelihood	-650.3497	Hannan-Quinn criter.	8.089261
F-statistic	212047.1	Durbin-Watson stat	1.672255
Prob(F-statistic)	0.000000		

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