جدول رقم (1) يوضح بيانات متغيرات النموذج

obs	BF	EX	G	GDP	I	M
1970	7.100000	0.035000	14.77000	60.28000	9.560000	10.49000
1971	7.000000	0.035000	15.90000	63.75000	8.960000	1.350000
1972	8.500000	0.040000	14.10000	75.20000	7.610000	13.42000
1973	9.900000	0.040000	16.55000	89.68000	10.52000	13.62000
1974	12.30000	0.040000	18.05000	124.6200	22.93000	17.67000
1975	18.60000	0.040000	20.78000	151.0800	26.50000	31.62000
1976	22.80000	0.040000	23.60000	184.8100	42.75000	36.25000
1977	26.50000	0.040000	27.83000	233.9600	39.97000	39.55000
1978	34.30000	0.040000	33.07000	288.2600	41.37000	45.94000
1979	46.10000	0.050000	40.70000	325.3900	43.14000	44.72000
1980	59.30000	0.050000	50.09000	397.2000	37.90000	78.35000
1981	77.80000	0.090000	64.82000	495.0700	24.13000	99.78000
1982	114.3000	0.130000	75.87000	704.0100	160.6600	170.9400
1983	137.7000	0.130000	87.99000	959.1900	153.0300	235.1800
1984	160.9000	0.130000	114.7800	1180.740	16.27000	219.3300
1985	177.7000	0.250000	147.4000	1535.720	69.31000	228.0200
1986	263.8000	0.250000	180.8100	2021.810	240.3000	271.9700
1987	379.3000	0.450000	203.5200	3647.980	472.8300	229.4000
1988	450.5000	0.450000	357.4600	4679.110	716.2600	429.4300
1989	4942.000	0.450000	542.8200	8256.200	1100.040	607.8400
1990	17668.00	0.450000	778.2800	11011.07	10266.00	604.6200
1991	14027.00	1.500000	947.1300	19266.05	2588.890	994.6200
1992	33108.00	13.28000	4388.240	42181.80	7305.230	2983.070
1993	5272.700	21.60000	5573.600	94844.80	1879.600	11859.50
1994	10072.60	40.00000	10254.40	188128.9	42643.90	29570.80
1995	14514.70	83.80000	25576.04	404973.9	89404.59	52495.84
1996	33948.30	146.0000	77051.40	1047814.	116796.7	139868.1
1997	41555.90	171.2000	91259.00	1613737.	140908.2	283533.7
1998	47382.80	237.0000	104125.5	2193591.	202314.2	453325.0
1999	61120.00	258.0000	112801.4	2705881.	283374.7	430936.0
2000	92715.00	257.3500	184512.0	3366271.	283719.3	591921.3

جدول رقم (2) يوضح سكون المتغير (I)

Dependent Variable: D(I,2)
Method: Least Squares
Date: 03/06/08 Time: 10:18
Sample(adjusted): 1970 2005
Included observations: 28 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(GDP(-1),2)	0.083615	0.027524	3.037868	0.0055
D(M,2)	-0.307234	0.042548	-7.220826	0.0000
D(EX,2)	844.3942E+09	156.7599	5.386544	0.0000
R-squared	0.719257	Mean dependent var		12.35536
Adjusted R-squared	0.696798	S.D. dependent var		20606.55
S.E. of regression	11346.75	Akaike info criterion		21.61221
Sum squared resid	3.22E+09	Schwarz criterion		21.75494
Log likelihood	-299.5709	Durbin-Watson stat		2.500922

جدول رقم (3) يوضح سكون المتغير (GDP)

ADF Test Statistic	-3.204273	1% Critical Value*	-3.6959
		5% Critical Value	-2.9750
		10% Critical Value	-2.6265

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(GDP,3)
Method: Least Squares
Date: 04/08/08 Time: 09:58
Sample(adjusted): 1974 2000
Included observations: 27 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(GDP(-1),2)	-0.935854	0.292064	-3.204273	0.0038
D(GDP(-1),3)	-0.057803	0.216018	-0.267586	0.7913
C	23096.63	19168.13	1.204949	0.2400

R-squared	0.477824	Mean dependent var	5485.073
Adjusted R-squared	0.434309	S.D. dependent var	125935.7
S.E. of regression	94719.27	Akaike info criterion	25.85966
Sum squared resid	2.15E+11	Schwarz criterion	26.00364
Log likelihood	-346.1054	F-statistic	10.98075
Durbin-Watson stat	1.908033	Prob(F-statistic)	0.000411

جدول رقم (4) يوضح سكون المتغير (G)

ADF Test Statistic	3.491408	1%	Critical Value*	-3.6752
		5%	Critical Value	-2.9665
		10%	Critical Value	-2.6220

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(G)
Method: Least Squares
Date: 04/08/08 Time: 10:00
Sample(adjusted): 1972 2000
Included observations: 29 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
G(-1)	0.361544	0.103552	3.491408	0.0017
D(G(-1))	-0.304796	0.283599	-1.074741	0.2924
C	2295.483	2994.854	0.766476	0.4503

R-squared	0.348276	Mean dependent var	6361.934
Adjusted R-squared	0.298143	S.D. dependent var	17602.40
S.E. of regression	14746.74	Akaike info criterion	22.13313
Sum squared resid	5.65E+09	Schwarz criterion	22.27457
Log likelihood	-317.9304	F-statistic	6.947094
Durbin-Watson stat	1.922973	Prob(F-statistic)	0.003827

جدول رقم (5) يوضح سكون المتغير (EX)

ADF Test Statistic	6.545144	1%	Critical Value*	-3.6752
		5%	Critical Value	-2.9665
		10%	Critical Value	-2.6220

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(EX)
Method: Least Squares
Date: 04/08/08 Time: 10:01
Sample(adjusted): 1972 2000
Included observations: 29 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
EX(-1)	9.969256	1.523153	6.545144	0.0000
D(EX(-1))	-11.76654	1.649544	-7.133207	0.0000
C	-3.867901	5.805997	-0.666191	0.5112

R-squared	0.808108	Mean dependent var	0.885483
Adjusted R-squared	0.793347	S.D. dependent var	62.87993
S.E. of regression	28.58465	Akaike info criterion	9.641314
Sum squared resid	21244.14	Schwarz criterion	9.782759
Log likelihood	-136.7991	F-statistic	54.74641
Durbin-Watson stat	2.740068	Prob(F-statistic)	0.000000

جدول رقم (6) يوضح سكون المتغير (BF)

ADF Test Statistic	3.143783	1% Critical Value*	-3.6752
		5% Critical Value	-2.9665
		10% Critical Value	-2.6220

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(BF)
Method: Least Squares
Date: 04/08/08 Time: 10:04
Sample(adjusted): 1972 2000
Included observations: 29 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
BF(-1)	0.377405	0.120048	3.143783	0.0041
D(BF(-1))	-0.506872	0.246176	-2.058984	0.0496
C	547.9375	1890.854	0.289783	0.7743

R-squared	0.276947	Mean dependent var	3196.828
Adjusted R-squared	0.221328	S.D. dependent var	9887.125
S.E. of regression	8724.638	Akaike info criterion	21.08339
Sum squared resid	1.98E+09	Schwarz criterion	21.22483
Log likelihood	-302.7091	F-statistic	4.979323
Durbin-Watson stat	1.895721	Prob(F-statistic)	0.014764

جدول رقم (7) يوضح نتائج تقدير النموذج

Dependent Variable: LOG(D(I,2))
Method: Least Squares
Date: 03/04/08 Time: 16:05
Sample(adjusted): 1973 1999
Included observations: 17
Excluded observations: 10 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.788194	0.558366	4.993486	0.0004
D(GDP(-1),2)	0.000187	5.69E-05	3.288015	0.0072
D(M,2)	0.000306	0.000120	2.546436	0.0272
D(EX,2)	-0.507690	0.237340	-2.139078	0.0557
G	0.000196	9.04E-05	2.168366	0.0529
BF	0.000302	6.69E-05	4.517307	0.0009
R-squared	0.836097	Mean dependent var		5.383270
Adjusted R-squared	0.761595	S.D. dependent var		3.685985
S.E. of regression	1.799745	Akaike info criterion		4.283731
Sum squared resid	35.62989	Schwarz criterion		4.577806
Log likelihood	-30.41171	F-statistic		11.22256
Durbin-Watson stat	0.736451	Prob(F-statistic)		0.000504

جدول رقم (8) يوضح نتائج تقدير النموذج المصحح

Dependent Variable: D(I,2)
Method: Least Squares
Date: 02/22/09   Time: 22:07
Sample(adjusted): 1973 2000
Included observations: 28 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	284.4740	2251.547	0.126346	0.9005
D(GDP(-1),2)	0.082854	0.028720	2.884874	0.0081
D(M,2)	-0.307581	0.043498	-7.071179	0.0000
D(EX,2)	843.0445E+09	160.2956	5.259311	0.0000
R-squared	0.719444	Mean dependent var		12.35536
Adjusted R-squared	0.684374	S.D. dependent var		20606.55
S.E. of regression	11576.88	Akaike info criterion		21.68297
Sum squared resid	3.22E+09	Schwarz criterion		21.87329
Log likelihood	-299.5616	F-statistic		20.51477
Durbin-Watson stat	2.506056	Prob(F-statistic)		0.000001