WEB解説7.3 **ダミー変数**
（一時的ダミー変数）

消費関数の例

ファイルを開く

	A	B	C	D	E
1	消費関数用年次データ1980－2009				
2					
3		実質民間最終	実質国民総可処分所得（不	実質金融資産残高	
4		RC	RYD	RMA	
5	1980	178,232.9	304,774.9	457507.3739	
6	1981	181,000.2	314,386.4	489346.8401	
7	1982	188,722.4	322,011.9	527042.1117	
8	1983	194,070.8	329,101.9	582493.4679	
9	1984	198,450.2	338,908.7	629559.5402	
10	1985	205,919.8	358,121.7	683019.2135	
11	1986	212,428.1	371,861.8	763625.7174	
12	1987	220,709.3	386,722.5	846323.348	
13	1988	230,958.4	410,766.9	954802.7263	
14	1989	241,157.6	431,427.2	1070629.374	
15	1990	252,408.6	455,788.9	1027010.021	
16	1991	257,039.6	471,835.9	1046293.788	
17	1992	262,234.2	478,055.9	1044534.187	
18	1993	264,250.6	478,547.3	1101718.217	
19	1994	269,749.5	480,173.3	1161100.293	
20	1995	274,169.7	487,568.1	1212521.722	
21	1996	280,003.0	499,707.8	1257892.059	
22	1997	281,316.8	505,048.8	1263504.377	
23	1998	278,649.6	498,183.1	1289971.984	
24	1999	280,997.9	497,518.0	1389274.803	
25	2000	282,786.3	505,945.9	1414657.1	
26	2001	287,422.5	505,478.2	1409891.287	
27	2002	290,572.0	508,863.0	1419756.276	
28	2003	292,592.1	517,713.4	1484907.547	
29	2004	298,443.1	530,307.1	1536396.174	
30	2005	303,925.5	545,316.8	1665349.514	
31	2006	309,510.2	553,582.2	1703642.329	
32	2007	319,617.7	566,452.0	1679010.444	
33	2008	323,702.2	551,157.9	1620334.585	
34	2009	328,593.5	519,869.1	1689483.14	
35					
36					
37					

すべてのデータで回帰

	A	B (RC)	C (RYD)	D (RMA)	E
1	消費関数用年次データ1980－2009				
2					
3		実質民間最終	実質国民総可処分所得（不	実質金融資産残高	
4		RC	RYD	RMA	
5	1980	178,232.9	304,774.9	457507.3739	
6	1981	181,000.2	314,386.4	489346.8401	
7	1982	188,722.4	322,011.9	527042.1117	
8	1983	194,070.8	329,101.9	582493.4679	
9	1984	198,450.2	338,908.7	629559.5402	
10	1985	205,919.8	358,121.7	683019.2135	
11	1986	212,428.1	371,861.8	763625.7174	
12	1987	220,709.3	386,722.5	846323.348	
13	1988	230,958.4	410,766.9	954802.7263	
14	1989	241,157.6	431,427.2	1070629.374	
15	1990	252,408.6	455,788.9	1027010.021	
16	1991	257,039.6	471,835.9	1046293.788	
17	1992	262,234.2	478,055.9	1044534.187	
18	1993	264,250.6	478,547.3	1101718.217	
19	1994	269,749.5	480,173.3	1161100.293	
20	1995	274,169.7	487,568.1	1212521.722	
21	1996	280,003.0	499,707.8	1257892.059	
22	1997	281,316.8	505,048.8	1263504.377	
23	1998	278,649.6	498,183.1	1289971.984	
24	1999	280,997.9	497,518.0	1389274.803	
25	2000	282,786.3	505,945.9	1414657.1	
26	2001	287,422.5	505,478.2	1409891.287	
27	2002	290,572.0	508,863.0	1419756.276	
28	2003	292,592.1	517,713.4	1484907.547	
29	2004	298,443.1	530,307.1	1536396.174	
30	2005	303,925.5	545,316.8	1665349.514	
31	2006	309,510.2	553,582.2	1703642.329	
32	2007	319,617.7	566,452.0	1679010.444	
33	2008	323,702.2	551,157.9	1620334.585	
34	2009	328,593.5	519,869.1	1689483.14	
35					
36					
37					

32	2007	319,617.7	566,452.0	1679010.444				
33	2008	323,702.2	551,157.9	1620334.585				
34	2009	328,593.5	519,869.1	1689483.14				
35								
36								
37	概要							
38								
39		回帰統計						
40	重相関 R	0.99210717						
41	重決定 R2	0.98427663						
42	補正 R2	0.98311194						
43	標準誤差	5788.69415						
44	観測数	30						
45								
46	分散分析表							
47		自由度	変動	分散	測された分散	有意 F		
48	回帰	2	56636522212	28318261106	845.0947	4.5E-25		
49	残差	27	904742458.6	33508979.95				
50	合計	29	57541264671					
51								
52		係数	標準誤差	t	P-値	下限 95%	上限 95%	下限 95.0%	上限 95.0%
53	切片	70873.1951	13440.98723	5.272915882	1.46E-05	43294.57	98451.82	43294.57	98451.82
54	RYD	0.25909782	0.05704399	4.54207034	0.000104	0.142053	0.376142	0.142053	0.376142
55	RMA	0.06121941	0.011730241	5.218938718	1.69E-05	0.037151	0.085288	0.037151	0.085288
56								
57								

ダミー変数の作成

	A	B	C	D	E	F
1	消費関数用年次データ1980－2009					
2						
3		実質民間最終	実質国民総可処分所得（不	実質金融資産残高		
4		RC	RYD	RMA	D2008	
5	1980	178,232.9	304,774.9	457507.3739	0	
6	1981	181,000.2	314,386.4	489346.8401	0	
7	1982	188,722.4	322,011.9	527042.1117	0	
8	1983	194,070.8	329,101.9	582493.4679	0	
9	1984	198,450.2	338,908.7	629559.5402	0	
10	1985	205,919.8	358,121.7	683019.2135	0	
11	1986	212,428.1	371,861.8	763625.7174	0	
12	1987	220,709.3	386,722.5	846323.348	0	
13	1988	230,958.4	410,766.9	954802.7263	0	
14	1989	241,157.6	431,427.2	1070629.374	0	
15	1990	252,408.6	455,788.9	1027010.021	0	
16	1991	257,039.6	471,835.9	1046293.788	0	
17	1992	262,234.2	478,055.9	1044534.187	0	
18	1993	264,250.6	478,547.3	1101718.217	0	
19	1994	269,749.5	480,173.3	1161100.293	0	
20	1995	274,169.7	487,568.1	1212521.722	0	
21	1996	280,003.0	499,707.8	1257892.059	0	
22	1997	281,316.8	505,048.8	1263504.377	0	
23	1998	278,649.6	498,183.1	1289971.984	0	
24	1999	280,997.9	497,518.0	1389274.803	0	
25	2000	282,786.3	505,945.9	1414657.1	0	
26	2001	287,422.5	505,478.2	1409891.287	0	
27	2002	290,572.0	508,863.0	1419756.276	0	
28	2003	292,592.1	517,713.4	1484907.547	0	
29	2004	298,443.1	530,307.1	1536396.174	0	
30	2005	303,925.5	545,316.8	1665349.514	0	
31	2006	309,510.2	553,582.2	1703642.329	0	
32	2007	319,617.7	566,452.0	1679010.444	0	
33	2008	323,702.2	551,157.9	1620884.585	1	
34	2009	328,593.5	519,869.1	1689483.14	0	
35						

D2008の名前で，ダミー変数を作成。

	A	B	C	D	E	F	G
1	消費関数用年次データ1980－2009						
2							
3		実質民間最終	実質国民総可処分所得（不	実質金融資産残高			
4		RC	RYD	RMA	D2008	D2009	
5	1980	178,232.9	304,774.9	457507.3739	0	0	
6	1981	181,000.2	314,386.4	489346.8401	0	0	
7	1982	188,722.4	322,011.9	527042.1117	0	0	
8	1983	194,070.8	329,101.9	582493.4679	0	0	
9	1984	198,450.2	338,908.7	629559.5402	0	0	
10	1985	205,919.8	358,121.7	683019.2135	0	0	
11	1986	212,428.1	371,861.8	763625.7174	0	0	
12	1987	220,709.3	386,722.5	846323.348	0	0	
13	1988	230,958.4	410,766.9	954802.7263	0	0	
14	1989	241,157.6	431,427.2	1070629.374	0	0	
15	1990	252,408.6	455,788.9	1027010.021	0	0	
16	1991	257,039.6	471,835.9	1046293.788	0	0	
17	1992	262,234.2	478,055.9	1044534.187	0	0	
18	1993	264,250.6	478,547.3	1101718.217	0	0	
19	1994	269,749.5	480,173.3	1161100.293	0	0	
20	1995	274,169.7	487,568.1	1212521.722	0	0	
21	1996	280,003.0	499,707.8	1257892.059	0	0	
22	1997	281,316.8	505,048.8	1263504.377	0	0	
23	1998	278,649.6	498,183.1	1289971.984	0	0	
24	1999	280,997.9	497,518.0	1389274.803	0	0	
25	2000	282,786.3	505,945.9	1414657.1	0	0	
26	2001	287,422.5	505,478.2	1409891.287	0	0	
27	2002	290,572.0	508,863.0	1419756.276	0	0	
28	2003	292,592.1	517,713.4	1484907.547	0	0	
29	2004	298,443.1	530,307.1	1536396.174	0	0	
30	2005	303,925.5	545,316.8	1665349.514	0	0	
31	2006	309,510.2	553,582.2	1703642.329	0	0	
32	2007	319,617.7	566,452.0	1679010.444	0	0	
33	2008	323,702.2	551,157.9	1620334.585	1	0	
34	2009	328,503.5	510,860.1	1680483.14	0	1	
35							

D2009の名前で，ダミー変数を作成。

6

ダミー変数を使った回帰

	係数	標準誤差	t	P-値	下限 95%	上限 95%	下限 95.0%	上限 95.0%
切片	70873.1951	13440.98723	5.272915882	1.46E-05	43294.57	98451.82	43294.57	98451.82
RYD	0.25909782	0.05704399	4.54207034	0.000104	0.142053	0.376142	0.142053	0.376142
RMA	0.06121941	0.011730241	5.218938718	1.69E-05	0.037151	0.085288	0.037151	0.085288

概要

回帰統計	
重相関 R	0.99870463
重決定 R2	0.99741094
補正 R2	0.99699669
標準誤差	2441.12807
観測数	30

分散分析表

	自由度	変動	分散	測された分散	有意 F
回帰	4	57392287014	14348071754	2407.756	6.22E-32
残差	25	148977656.8	5959106.273		
合計	29	57541264671			

	係数	標準誤差	t	P-値	下限 95%	上限 95%	下限 95.0%	上限 95.0%
切片	44381.39	6265.443146	7.083519707	2E-07	31477.47	57285.31	31477.47	57285.31
RYD	0.39554227	0.027439412	14.41511441	1.28E-13	0.33903	0.452055	0.33903	0.452055
RMA	0.02858726	0.005812728	4.918045594	4.61E-05	0.016616	0.040559	0.016616	0.040559
D2008	14993.6311	2569.813338	5.834521455	4.38E-06	9701.001	20286.26	9701.001	20286.26
D2009	30284.2061	2950.800254	10.26304848	1.89E-10	24206.92	36361.49	24206.92	36361.49

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