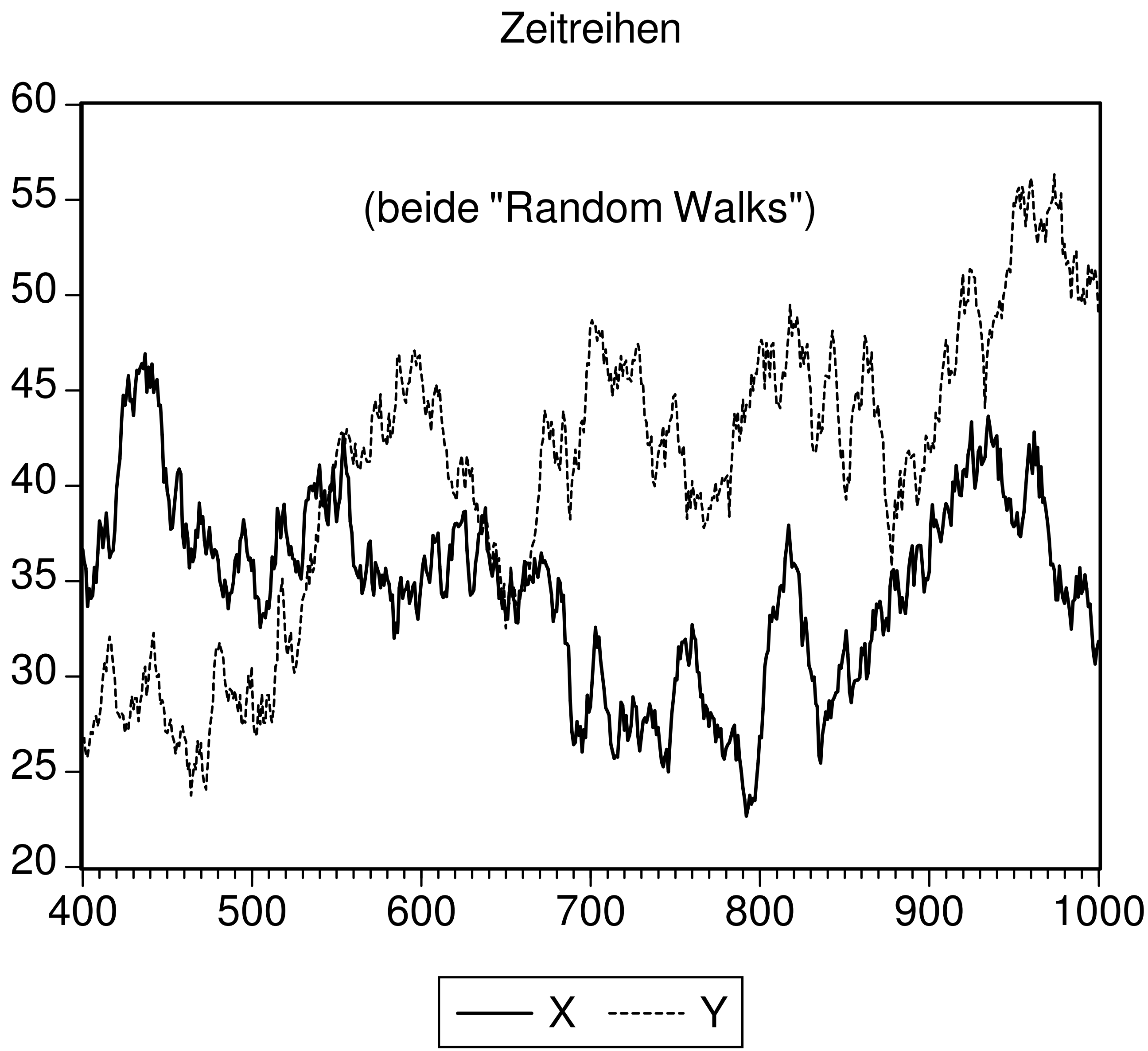
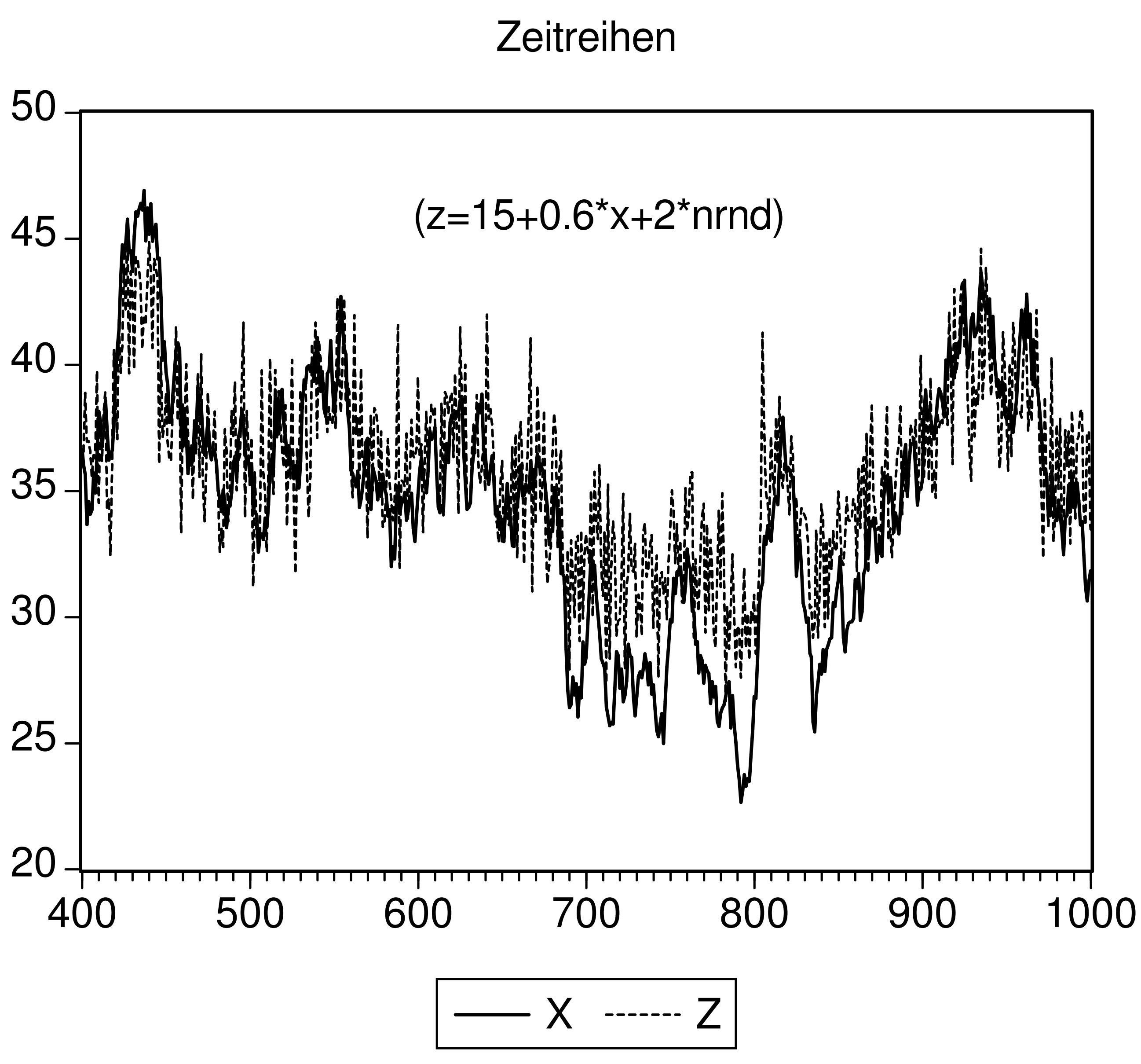

Zeitreihen
(beide "Random Walks")
60
55
50
45
40
35
30
25
20
400
500
600
700
800
900
1000
X
Y

Scheinregression

Dependent Variable: Y
Method: Least Squares
Date: 06/20/07 Time: 14:43
Sample: 400 1000
Included observations: 601

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	53.50301	2.202886	24.28769	0.0000
X	-0.369730	0.062826	-5.884965	0.0000

R-squared	0.054658	Mean dependent var	40.66579
Adjusted R-squared	0.053079	S.D. dependent var	7.739742
S.E. of regression	7.531532	Akaike info criterion	6.879396
Sum squared resid	33977.66	Schwarz criterion	6.894034
Log likelihood	-2065.259	F-statistic	34.63282
Durbin-Watson stat	0.020611	Prob(F-statistic)	0.000000


Zeitreihen
(z=15+0.6*x+2*nrnd)
50
45
40
35
30
25
20
400
500
600
700
800
900
1000
X
Z

Regression

Dependent Variable: Z
Method: Least Squares
Date: 06/20/07 Time: 14:47
Sample: 400 1000
Included observations: 601

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	15.28547	0.572685	26.69088	0.0000
X	0.591099	0.016333	36.19059	0.0000

R-squared	0.686184	Mean dependent var	35.80874
Adjusted R-squared	0.685660	S.D. dependent var	3.492265
S.E. of regression	1.957976	Akaike info criterion	4.185022
Sum squared resid	2296.368	Schwarz criterion	4.199659
Log likelihood	-1255.599	F-statistic	1309.759
Durbin-Watson stat	2.001680	Prob(F-statistic)	0.000000