

# (Quantile ARDL

# (Autoregressive

# Distributed

# Lag Model)

# QARDL)

# regression

# Use qardl

# With Eviews 14

Dependent variable: Y  
Method: ARDL  
Date: 01/02/2024 Time: 07:21  
Sample: 2 10000  
Included observations: 9999  
Lag selection: Automatic (stepAIC) (stepAIC=0)  
Selected model: ARDL(2,1,1) using AC (100 models evaluated)  
Estimated quantile: 0.5  
Huber Sandwich Standard Errors & Covariance  
Sparsity method: Kernel (Span: 0.000000) using routine  
Sandwich method: Hall (Shrink: 1e-03) (0.0000)  
Estimation successfully identifies unique optimal solution

Variable	Coefficient	Std. Err.	t-Statistic	Prob.*
Distributed lag Regressors				
Dependent				
Y(-1)	0.281636	0.004729	59.47191	0.0000
Y(-2)	-0.004667	0.000792	-2.91717	0.0129
Independent				
Z1	1.002099	0.012574	79.64995	0.0000
Z1(-1)	2.275579	0.021366	106.2977	0.0000
Z2	1.000568	0.011891	84.12169	0.0000
Z2(-1)	2.004438	0.018780	106.7218	0.0000
Deterministic Regressors				
C	1.024285	0.025289	40.48717	0.0000
Mean dependent var	500.9525	S.D. dependent var	802.0945	
S.E. of regression	0.987023	Mean info criterion	2.832874	
Schwarz criterion	2.837967	Lag selection	14153.24	
Hannan-Quinn info	2.834323	Objective	3997.153	
Rank	2.482721			

\*Note: Prob. > values and any subsequent test results do not account for model selection.

# Autoregressive Distributed Lag Model Eviews

**N Noddings**



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