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22. oktober 1991

Beskæftigelsesrelationer til ADAM, oktober 1991

Resumé:

Papiret dokumenterer de foreslæde ligninger til den ny modelversion. Det er med tre undtagelser de samme som i vores sidste papir om beskæftigelsesrelationerne (ADAMs beskæftigelsesrelationer: Forsøg på at beskrive produktivitetsudviklingen vha. tidspolynomier og dummyvariabler, 28. august 1991).

Det drejer sig om Qnfa, Qnff og Qnbf. I de første to ligninger indlægges endnu et produktivitetsknæk i hhv. 1986 og 1985. I Qnbf dropes det sidste knæk i 1987.

Produktivitetstrapperne foreslås lagt ind som eksogene variabler med navnene Dtq_j, hvor j står for de 23 beskæftigelsesrelationer.

1. Indledning

De på forsiden nævnte ændringer skyldes, at den samlede (både arbejdere og funktionærer) slutproduktivitet i disse erhverv er negativ, hvis den beholdes som i vores sidste papir. Årstallet for det sidste knæk i Q_{nfa} og Q_{nff} er fundet ved søgning efter mindste spredning (med de foreløbige år inddraget).

I erhvervene nm , nk , nq , b er slutproduktiviteten for funktionærer også negativ (eller meget lille), men hvis produktiviteten for arbejdere og funktionærer vejtes sammen, bliver den samlede produktivitet positiv, hvorfor relationerne beholdes som de blev præsenteret.

2. Oversigt

I appendiks A ses relationerne i deres fulde flor. Nedenfor er den procentvise ændring i produktiviteten i slutningen af perioden (kaldet »slutproduktiviteten«) angivet for de forskellige erhverv.

Tabel 1. Sluproduktiviteten før og nu.

Erhverv		Produktivitet før	Produktivitet nu	Antal i 1990 (1000)
<i>ne</i>	<i>a</i>	7,5	4,2	8
	<i>f</i>	3,9	1,9	9
<i>nf</i>	<i>a</i>	3,8	2,3	57
	<i>f</i>	2,4	0,8	20
<i>nn</i>	<i>a</i>	5,1	5,6	6
	<i>f</i>	3,4	1,1	3
<i>nb</i>	<i>a</i>	6,2	0,5	31
	<i>f</i>	2,9	0,8	12
<i>nm</i>	<i>a</i>	5,4	2,0	122
	<i>f</i>	2,7	-0,7	62
<i>nt</i>	<i>a</i>	3,4	2,7	24
	<i>f</i>	1,5	1,6	7
<i>nk</i>	<i>a</i>	7,4	2,4	37
	<i>f</i>	4,6	-0,1	29
<i>nq</i>	<i>a</i>	6,1	1,4	65
	<i>f</i>	3,1	0,1	33
<i>b</i>	<i>a</i>	3,2	1,0	120
	<i>f</i>	0,7	-1,6	20
<i>qh</i>		4,0	3,8	226
<i>qs</i>		2,6	4,5	18
<i>qt</i>		2,8	1,6	145
<i>gf</i>		1,5	6,3	105
<i>qq</i>		2,1	2,1	296

Før (ADAM november 1989) var det vejede gennemsnit af produktiviteten lig 3,43 % - den er nu faldet til 2,24 % i de foreslæde ligninger.

Produktivitetsudviklingen lægges i en eksogen variabel for hvert erhverv, kaldet Dtq_j (f.eks. Dtq_{nea}). Det skal bemærkes, at disse variabler svarer til et

tidsvarierende konstantled i beskæftigelsesrelationerne, og derfor er variablerne *negative* i perioder med produktivitetsvækst,
I appendiks C ses modelligningerne.

Appendiks A. Foreslæde beskæftigelsesrelationer til ADAM, oktober 1991.

QNEA

Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

dlog(qnea)

$$\begin{aligned}
 &= 0.43694 * \text{dlog}(fxne) + 0.56306 * \text{dlog}(fxne)[-1] \\
 &\quad (4.17132) \quad (5.37531) \\
 &+ 1.00000 * -.65 * \text{dlog}(hhnn1*(1-bqnea/2)) - 0.10521 * d4870 \\
 &\quad (NC) \quad (6.97862) \\
 &- 0.04236 * d7190 \\
 &\quad (3.66290)
 \end{aligned}$$

Sum Sq	0.0545	Std Err	0.0477	LHS Mean	0.0006
R Sq	-9.877	R Bar Sq	-10.784	F	2, 24 -10.897
D.W.(1)	1.1575	D.W.(2)	1.7965		

QNEF

Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

dlog(qnef)

$$\begin{aligned}
 &= 0.57481 * \text{dlog}(fxne) + 0.42519 * \text{dlog}(fxne)[-1] \\
 &\quad (5.14961) \quad (3.80925) \\
 &+ 1.00000 * -.65 * \text{dlog}(hhnn1*(1-bqnef/2)) - 0.05935 * d4870 \\
 &\quad (NC) \quad (3.69449) \\
 &- 0.01867 * d7190 \\
 &\quad (1.51510)
 \end{aligned}$$

Sum Sq	0.0619	Std Err	0.0508	LHS Mean	0.0330
R Sq	-1.9040	R Bar Sq	-2.1460	F	2, 24 -7.8677
D.W.(1)	1.0790	D.W.(2)	2.0849		

QNFA

Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

dlog(qnfa)

$$\begin{aligned}
 &= 0.87471 * \text{dlog}(fxnf) + 0.12529 * \text{dlog}(fxnf)[-1] \\
 &\quad (8.01654) \quad (1.14827) \\
 &+ 1.00000 * -.65 * \text{dlog}(hhnn1*(1-bqnfa/2)) + 0.01340 * d4863 \\
 &\quad (NC) \quad (0.97809) \\
 &- 0.04866 * d6480 + 0.02383 * d8185 - 0.02340 * d8690 \\
 &\quad (8.53509) \quad (2.27137) \quad (1.37580)
 \end{aligned}$$

Sum Sq	0.0121	Std Err	0.0235	LHS Mean	-0.0020
R Sq	0.4517	R Bar Sq	0.3521	F	4, 22 4.5319
D.W.(1)	1.8428	D.W.(2)	2.5653		

QNFF
 Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

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dlog(qnff)

= 0.63189 * dlog(fxnf) + 0.36811 * dlog(fxnf)[-1]
(6.50622)          (3.79018)

+ 1.00000 * -.65*dlog(hhnn1*(1-bqnff/2)) + 0.01228 * d4866
(      NC)           (1.38958)

- 0.04085 * d6781 + 0.03672 * d8284 - 0.00757 * d8590
(7.32011)          (2.94151)          (0.60563)

Sum Sq   0.0103   Std Err   0.0216   LHS Mean   0.0093
R Sq    -0.0402   R Bar Sq  -0.2293   F 4, 22  -0.2125
D.W.( 1)  1.7399   D.W.( 2)  1.8422
  
```

QNNA
 Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

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dlog(qnna)

= 0.38542 * dlog(fxnn) + 0.61458 * dlog(fxnn)[-1]
(2.43835)          (3.88809)

+ 1.00000 * -.65*dlog(hhnn1*(1-bqnna/2)) - 0.05617 * d4890
(      NC)           (6.73886)

Sum Sq   0.0469   Std Err   0.0433   LHS Mean  -0.0289
R Sq    -0.3455   R Bar Sq  -0.3993   F 1, 25  -6.4190
D.W.( 1)  1.4531   D.W.( 2)  2.2912
  
```

QNNF
 Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

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dlog(qnnf)

= 0.46611 * dlog(fxnn) + 0.53389 * dlog(fxnn)[-1]
(4.02639)          (4.61184)

+ 1.00000 * -.65*dlog(hhnn1*(1-bqnnf/2)) - 0.04566 * d4875
(      NC)           (5.57939)

- 0.01051 * d7690
(1.14744)

Sum Sq   0.0241   Std Err   0.0317   LHS Mean  -0.0033
R Sq    -0.9562   R Bar Sq  -1.1192   F 2, 24  -5.8657
D.W.( 1)  1.6171   D.W.( 2)  1.6331
  
```

QNBA
 Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

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dlog(qnba)

= 0.67444 * dlog(fxnb) + 0.32556 * dlog(fxnb)[-1]
(13.8112)          (6.66668)

+ 1.00000 * -.65*dlog(hhnn1*(1-bqnba/2)) - 0.07835 * d4870
(      NC)           (10.6458)

- 0.04232 * d7180 - 0.00521 * d8190
(5.71340)          (0.59016)

Sum Sq   0.0124   Std Err   0.0233   LHS Mean  -0.0100
R Sq    0.7903   R Bar Sq  0.7630   F 3, 23  28.8981
D.W.( 1)  2.2784   D.W.( 2)  1.9721
  
```

QNBF
 Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

```
dlog(qnbf)
= 0.43094 * dlog(fxnb)
(7.34165)
+ 0.56906 * log(0.3*(fxnb.1/fxnb.2)+0.7*(fxnb.2/fxnb.3))
( 9.6947)
+ 1.00000 * -.65*dlog(hhnn1*(1-bqnbf/2)) - 0.03883 * d4872
(      NC)                                (4.92876)
- 0.00781 * d7390
(1.11054)

Sum Sq   0.0178   Std Err   0.0272   LHS Mean   0.0167
R Sq    0.6845   R Bar Sq  0.6582   F 2, 24  26.0356
D.W.( 1)  1.5906   D.W.( 2)  1.7006
```

QNMA
 Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

```
dlog(qnma)
= 0.82727 * dlog(fxnm) + 0.17273 * dlog(fxnm)[-1]
(16.9428)                               (3.53761)
+ 1.00000 * -.65*dlog(hhnn1*(1-bqnma/2)) - 0.05949 * d4875
(      NC)                                (11.4912)
- 0.01975 * d7690
(3.44268)

Sum Sq   0.0095   Std Err   0.0199   LHS Mean   0.0056
R Sq    0.8783   R Bar Sq  0.8682   F 2, 24  86.6424
D.W.( 1)  2.1938   D.W.( 2)  1.2587
```

QNMF
 Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

```
dlog(qnmf)
= 0.59918 * dlog(fxnm) + 0.40082 * dlog(fxnm)[-1]
(11.1160)                               (7.43603)
+ 1.00000 * -.65*dlog(hhnn1*(1-bqnmf/2)) - 0.02629 * d4880
(      NC)                                (5.31677)
+ 0.00734 * d8190
(0.87775)

Sum Sq   0.0117   Std Err   0.0221   LHS Mean   0.0316
R Sq    0.5600   R Bar Sq  0.5233   F 2, 24  15.2731
D.W.( 1)  2.3724   D.W.( 2)  2.4874
```

QNTA

Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

dlog(qnta)

$$\begin{aligned}
 &= 0.55918 * \text{dlog}(fxnt) + 0.44082 * \text{dlog}(fxnt)[-1] \\
 &\quad (7.32256) \quad (5.77273) \\
 &+ 1.00000 * -.65 * \text{dlog}(hhnn1*(1-bqnta/2)) - 0.04627 * d4876 \\
 &\quad (NC) \quad (3.69816) \\
 &+ 0.03037 * d7780 - 0.02698 * d8190 \\
 &\quad (1.21167) \quad (1.41636)
 \end{aligned}$$

Sum Sq	0.0574	Std Err	0.0500	LHS Mean	-0.0144	
R Sq	0.1494	R Bar Sq	0.0384	F	3, 23	1.3465
D.W.(1)	2.1855	D.W.(2)	1.3554			

QNTF

Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

dlog(qntf)

$$\begin{aligned}
 &= 0.55644 * \text{dlog}(fxnt) + 0.44356 * \text{dlog}(fxnt)[-1] \\
 &\quad (6.52359) \quad (5.20011) \\
 &+ 1.00000 * -.65 * \text{dlog}(hhnn1*(1-bqntf/2)) - 0.02377 * d4876 \\
 &\quad (NC) \quad (1.69138) \\
 &+ 0.13869 * d7777 - 0.01570 * d7890 \\
 &\quad (2.45580) \quad (0.88442)
 \end{aligned}$$

Sum Sq	0.0724	Std Err	0.0561	LHS Mean	0.0014	
R Sq	-0.5006	R Bar Sq	-0.6963	F	3, 23	-2.5576
D.W.(1)	1.8816	D.W.(2)	1.8560			

QNKA

Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

dlog(qnka)

$$\begin{aligned}
 &= 0.78453 * \text{dlog}(fxnk) + 0.21547 * \text{dlog}(fxnk)[-1] \\
 &\quad (10.2282) \quad (2.80913) \\
 &+ 1.00000 * -.65 * \text{dlog}(hhnn1*(1-bqnka/2)) - 0.08660 * d4873 \\
 &\quad (NC) \quad (12.6705) \\
 &- 0.06034 * d7477 - 0.02405 * d7890 \\
 &\quad (4.89438) \quad (3.08615)
 \end{aligned}$$

Sum Sq	0.0140	Std Err	0.0246	LHS Mean	0.0032	
R Sq	0.6669	R Bar Sq	0.6235	F	3, 23	15.3527
D.W.(1)	2.7729	D.W.(2)	1.3679			

QNKF

Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

dlog(qnkf)

$$\begin{aligned}
 &= 0.55441 * \text{dlog}(fxnk) + 0.44559 * \text{dlog}(fxnk)[-1] \\
 &\quad (5.97975) \quad (4.80610) \\
 &+ 1.00000 * -.65 * \text{dlog}(hhnn1 * (1 - bqnkf / 2)) - 0.05884 * d4873 \\
 &\quad (NC) \quad (7.12111) \\
 &- 0.02159 * d7481 + 0.00133 * d8290 \\
 &\quad (2.04856) \quad (0.10976)
 \end{aligned}$$

Sum Sq	0.0204	Std Err	0.0298	LHS Mean	0.0295	
R Sq	-0.2182	R Bar Sq	-0.3771	F	3, 23	-1.3733
D.W.(1)	1.9740	D.W.(2)	3.0520			

QNQA

Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

dlog(qnqa)

$$\begin{aligned}
 &= 0.79612 * \text{dlog}(fxnq) + 0.20388 * \text{dlog}(fxnq)[-1] \\
 &\quad (15.6724) \quad (4.01351) \\
 &+ 1.00000 * -.65 * \text{dlog}(hhnn1 * (1 - bqnqa / 2)) - 0.06461 * d4875 \\
 &\quad (NC) \quad (16.3214) \\
 &- 0.04484 * d7681 - 0.01373 * d8290 \\
 &\quad (7.19392) \quad (2.20243)
 \end{aligned}$$

Sum Sq	0.0054	Std Err	0.0153	LHS Mean	-0.0167	
R Sq	0.8691	R Bar Sq	0.8520	F	3, 23	50.8836
D.W.(1)	2.0128	D.W.(2)	1.4048			

QNQF

Restricted Ordinary Least Squares
 ANNUAL data for 27 periods from 1961 to 1987
 Date: 22 OCT 1991

dlog(qnqf)

$$\begin{aligned}
 &= 0.64320 * \text{dlog}(fxnq) + 0.35680 * \text{dlog}(fxnq)[-1] \\
 &\quad (10.4257) \quad (5.78336) \\
 &+ 1.00000 * -.65 * \text{dlog}(hhnn1 * (1 - bqnqf / 2)) - 0.03336 * d4880 \\
 &\quad (NC) \quad (8.01021) \\
 &- 0.00085 * d8190 \\
 &\quad (0.12091)
 \end{aligned}$$

Sum Sq	0.0083	Std Err	0.0186	LHS Mean	0.0083	
R Sq	0.6838	R Bar Sq	0.6575	F	2, 24	25.9514
D.W.(1)	1.6637	D.W.(2)	2.5361			

QBA

Restricted Ordinary Least Squares
 ANNUAL data for 39 periods from 1949 to 1987
 Date: 22 OCT 1991

dlog(qba)

$$\begin{aligned}
 &= 0.85269 * \text{dlog}(fxb) + 0.14731 * \text{dlog}(fxb)[-1] \\
 &\quad (12.7594) \quad (2.20430) \\
 &+ 1.00000 * -.65 * \text{dlog}(ha * (1 - bqba / 2)) - 0.03912 * d4872 \\
 &\quad (NC) \quad (5.99796) \\
 &- 0.00963 * d7390 \\
 &\quad (1.16659)
 \end{aligned}$$

Sum Sq	0.0367	Std Err	0.0319	LHS Mean	0.0118
R Sq	0.7469	R Bar Sq	0.7328	F	2, 36 53.1198
D.W.(1)	2.1623	D.W.(2)	2.1020		

QBF

Restricted Ordinary Least Squares
 ANNUAL data for 39 periods from 1949 to 1987
 Date: 22 OCT 1991

dlog(qbf)

$$\begin{aligned}
 &= 0.60116 * \text{dlog}(fxb) + 0.39884 * \text{dlog}(fxb)[-1] \\
 &\quad (3.82935) \quad (2.54056) \\
 &+ 1.00000 * -.65 * \text{dlog}(ha * (1 - bqbf / 2)) - 0.03441 * d4863 \\
 &\quad (NC) \quad (1.77468) \\
 &+ 0.01576 * d6490 \\
 &\quad (1.02809)
 \end{aligned}$$

Sum Sq	0.2030	Std Err	0.0751	LHS Mean	0.0375
R Sq	0.3052	R Bar Sq	0.2666	F	2, 36 7.9069
D.W.(1)	1.6589	D.W.(2)	1.7186		

QQH

Restricted Ordinary Least Squares
 ANNUAL data for 39 periods from 1949 to 1987
 Date: 22 OCT 1991

dlog(qqh)

$$\begin{aligned}
 &= 0.65910 * \text{dlog}(fxqh) + 0.34090 * \text{dlog}(fxqh)[-1] \\
 &\quad (6.53787) \quad (3.38149) \\
 &+ 1.00000 * -.65 * \text{dlog}(ha * (1 - bqqh / 2)) - 0.03803 * d4890 \\
 &\quad (NC) \quad (7.04979)
 \end{aligned}$$

Sum Sq	0.0420	Std Err	0.0337	LHS Mean	0.0079
R Sq	0.3130	R Bar Sq	0.2944	F	1, 37 16.8571
D.W.(1)	1.4962	D.W.(2)	2.1208		

QQS

Restricted Ordinary Least Squares
 ANNUAL data for 39 periods from 1949 to 1987
 Date: 22 OCT 1991

dlog(qqs)

$$\begin{aligned}
 &= 0.44004 * \text{dlog}(fxqs) + 0.55996 * \text{dlog}(fxqs)[-1] \\
 &\quad (5.12004) \quad (6.51532) \\
 &+ 1.00000 * -.65 * \text{dlog}(ha * (1 - bqqs / 2)) - 0.05876 * d4857 \\
 &\quad (NC) \quad (2.58072) \\
 &+ 0.09466 * d5863 - 0.04485 * d6490 \\
 &\quad (3.38819) \quad (3.21893)
 \end{aligned}$$

Sum Sq	0.1631	Std Err	0.0683	LHS Mean	-0.0019
R Sq	-1.5423	R Bar Sq	-1.7602	F	3, 35 -7.0776
D.W.(1)	1.5995	D.W.(2)	2.8839		

QQT
 Restricted Ordinary Least Squares
 ANNUAL data for 39 periods from 1949 to 1987
 Date: 22 OCT 1991

dlog(qqt)

$$\begin{aligned}
 &= 0.49038 * dlog(fxqt) + 0.50962 * dlog(fxqt)[-1] \\
 &\quad (3.51363) \quad (3.65156) \\
 &+ 1.00000 * -.65*dlog(ha*(1-bqqt/2)) + 0.00381 * d4856 \\
 &\quad (NC) \quad (0.35618) \\
 &- 0.06385 * d5767 - 0.01595 * d6890 \\
 &\quad (7.00845) \quad (2.35808)
 \end{aligned}$$

Sum Sq	0.0320	Std Err	0.0302	LHS Mean	0.0123	
R Sq	0.2526	R Bar Sq	0.1885	F	3, 35	3.9428
D.W.(1)	2.1658	D.W.(2)	2.3045			

QQF
 Restricted Ordinary Least Squares
 ANNUAL data for 39 periods from 1949 to 1987
 Date: 22 OCT 1991

dlog(qqf)

$$\begin{aligned}
 &= 0.42659 * dlog(fxqf) + 0.57341 * dlog(fxqf)[-1] \\
 &\quad (6.76613) \quad (9.09490) \\
 &+ 1.00000 * -.65*dlog(ha*(1-bqqf/2)) - 0.02347 * d4874 \\
 &\quad (NC) \quad (3.45461) \\
 &+ 0.04851 * d7582 - 0.06327 * d8390 \\
 &\quad (3.96158) \quad (4.08476)
 \end{aligned}$$

Sum Sq	0.0420	Std Err	0.0346	LHS Mean	0.0393	
R Sq	-2.2102	R Bar Sq	-2.4854	F	3, 35	-8.0325
D.W.(1)	1.2348	D.W.(2)	2.1170			

QQQ
 Restricted Ordinary Least Squares
 ANNUAL data for 39 periods from 1949 to 1987
 Date: 22 OCT 1991

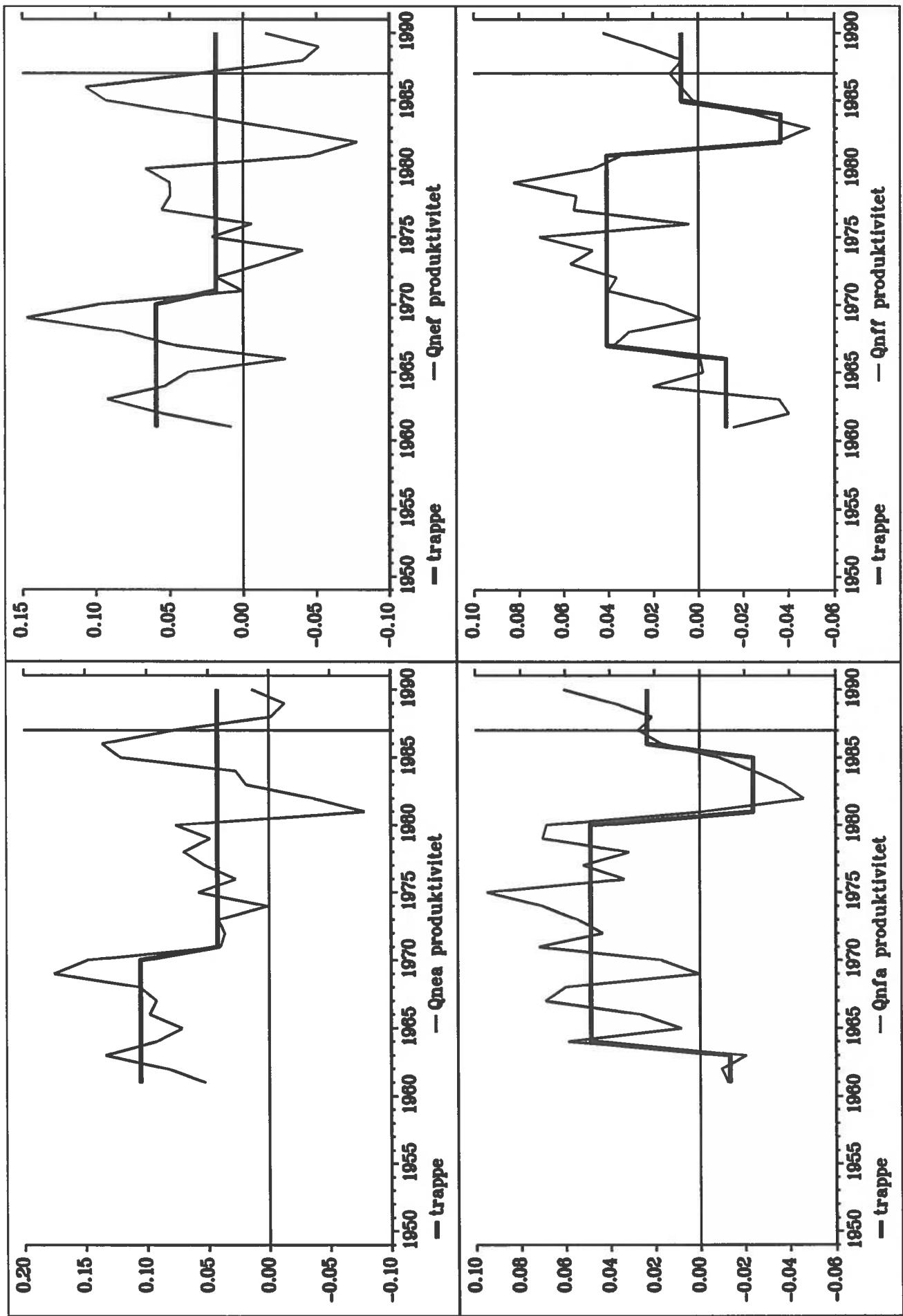
dlog(qqq)

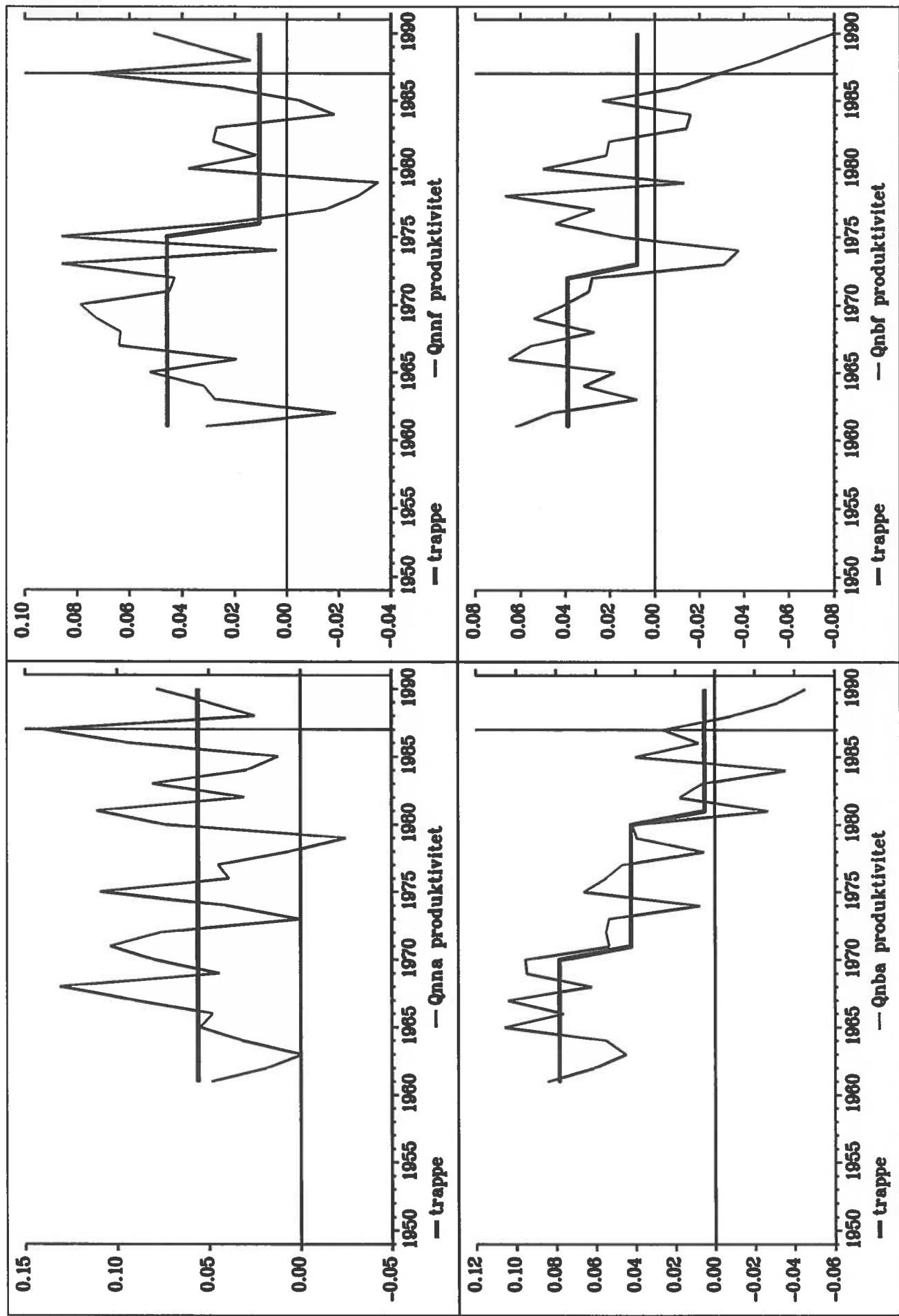
$$\begin{aligned}
 &= 0.40994 * dlog(fxqq) + 0.59006 * dlog(fxqq)[-1] \\
 &\quad (2.42528) \quad (3.49095) \\
 &+ 1.00000 * -.65*dlog(ha*(1-bqqq/2)) - 0.02113 * d4890 \\
 &\quad (NC) \quad (5.41551)
 \end{aligned}$$

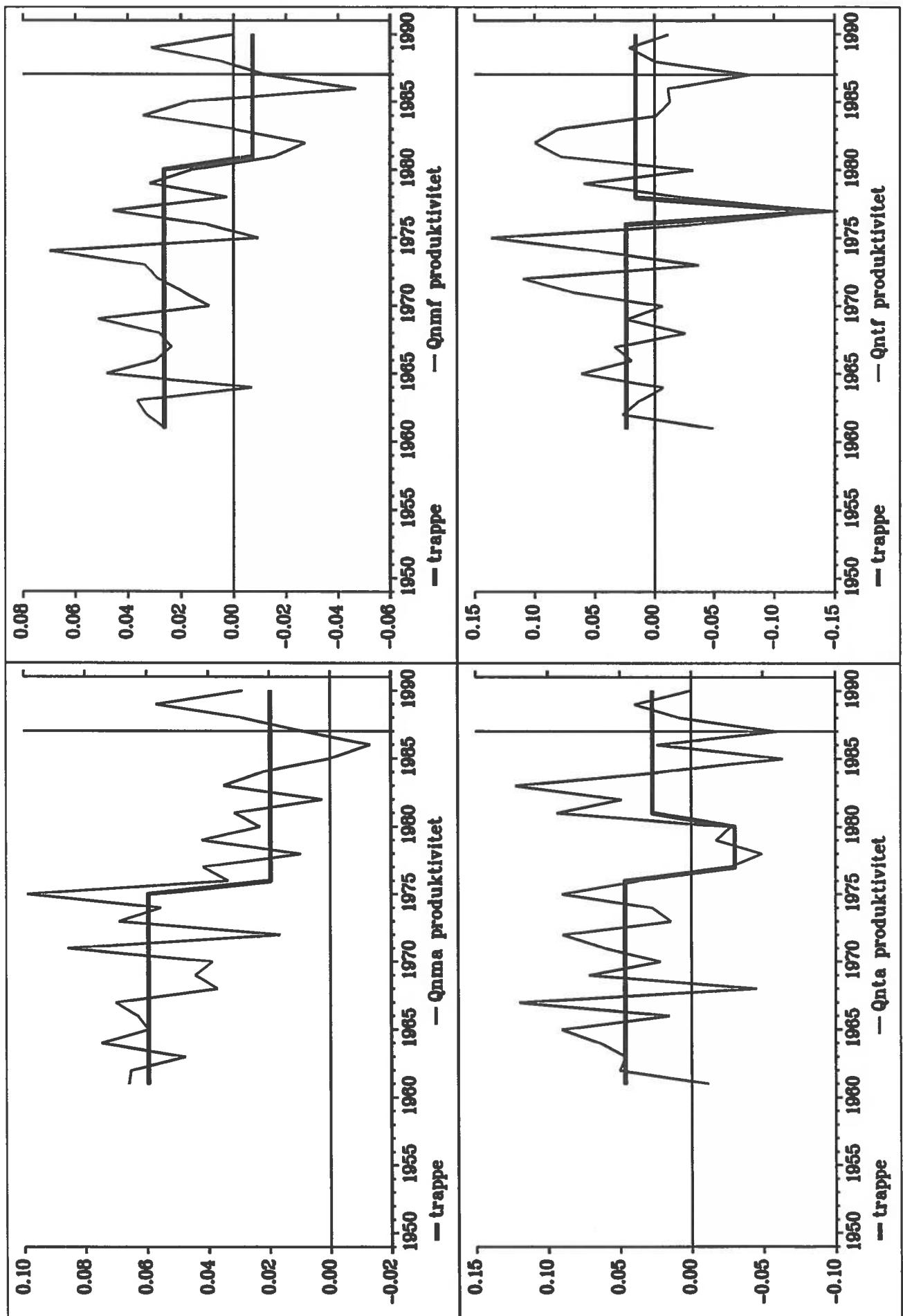
Sum Sq	0.0219	Std Err	0.0243	LHS Mean	0.0138	
R Sq	-0.0951	R Bar Sq	-0.1247	F	1, 37	-3.2129
D.W.(1)	1.8760	D.W.(2)	2.3973			

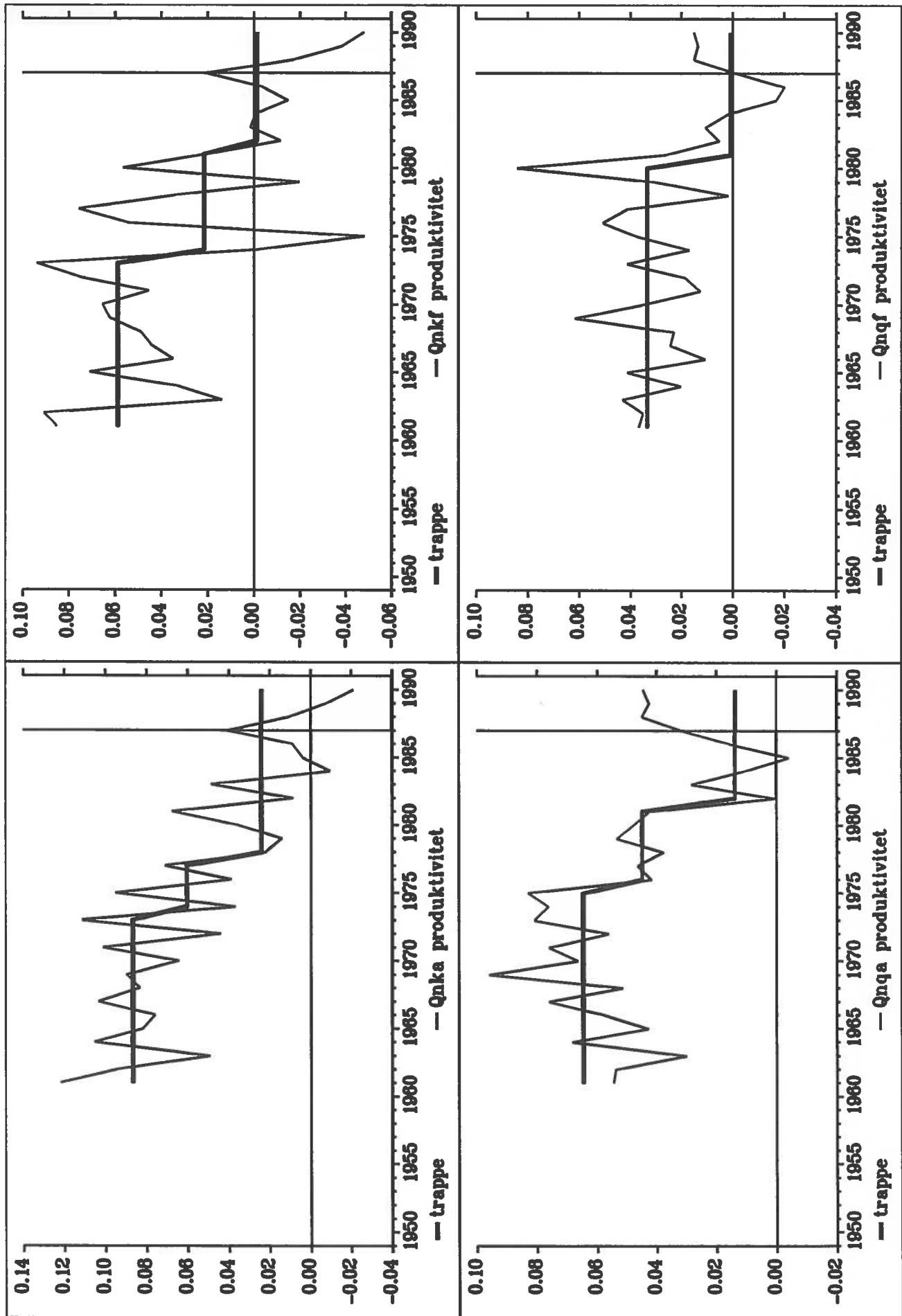
Appendiks B

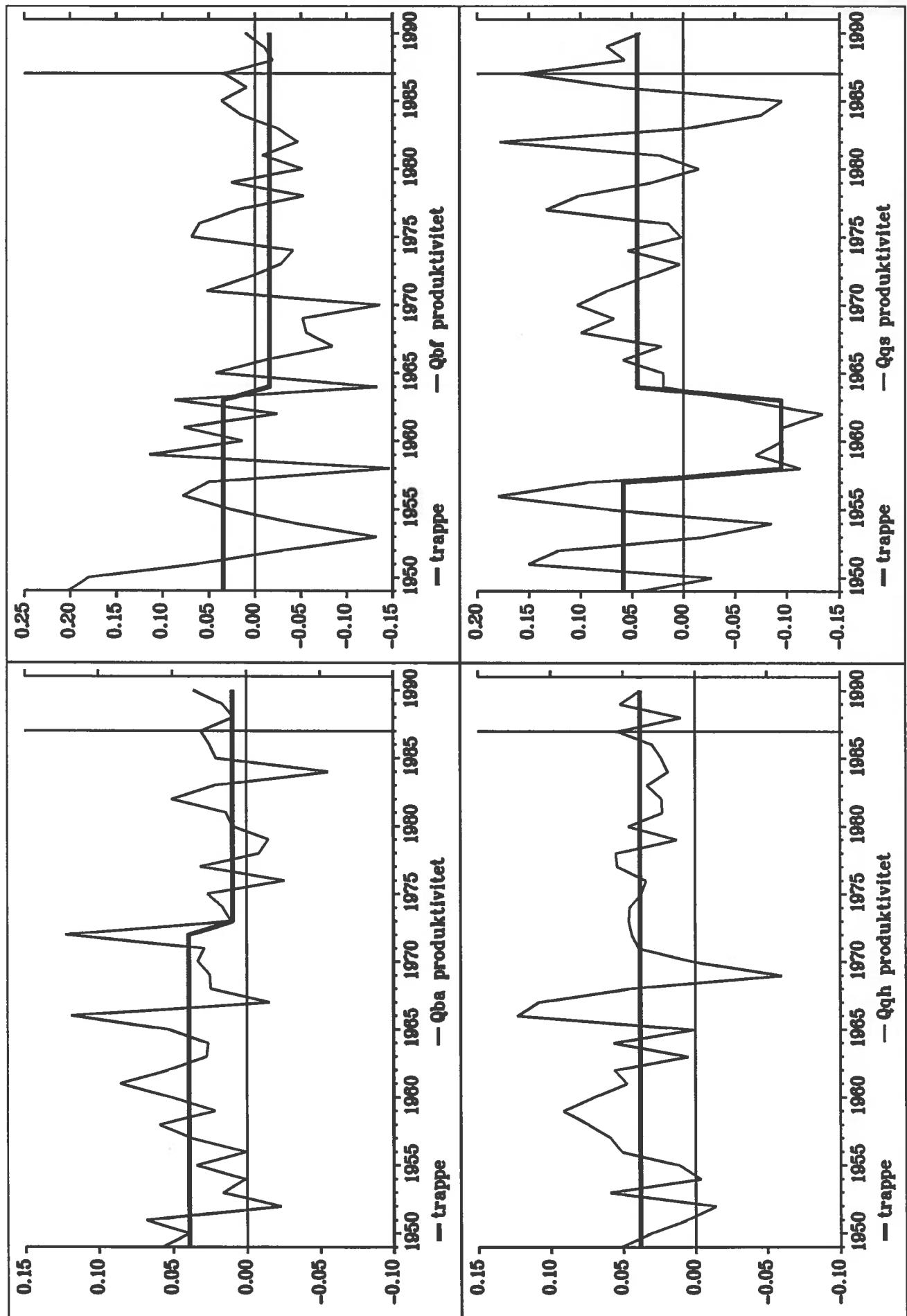
- 1) Produktivitetsstigninger fundet ved residualberegning. Tilpasningshastigheder som i det forrige papir (dvs. med tre undtagelser som appendiks A). Fortegn vendt.
- 2) Produktiviteter som i appendiks A. Fortegn vendt. Trappevariablen svarer altså til variablen Dtq_j med modsat fortægning.

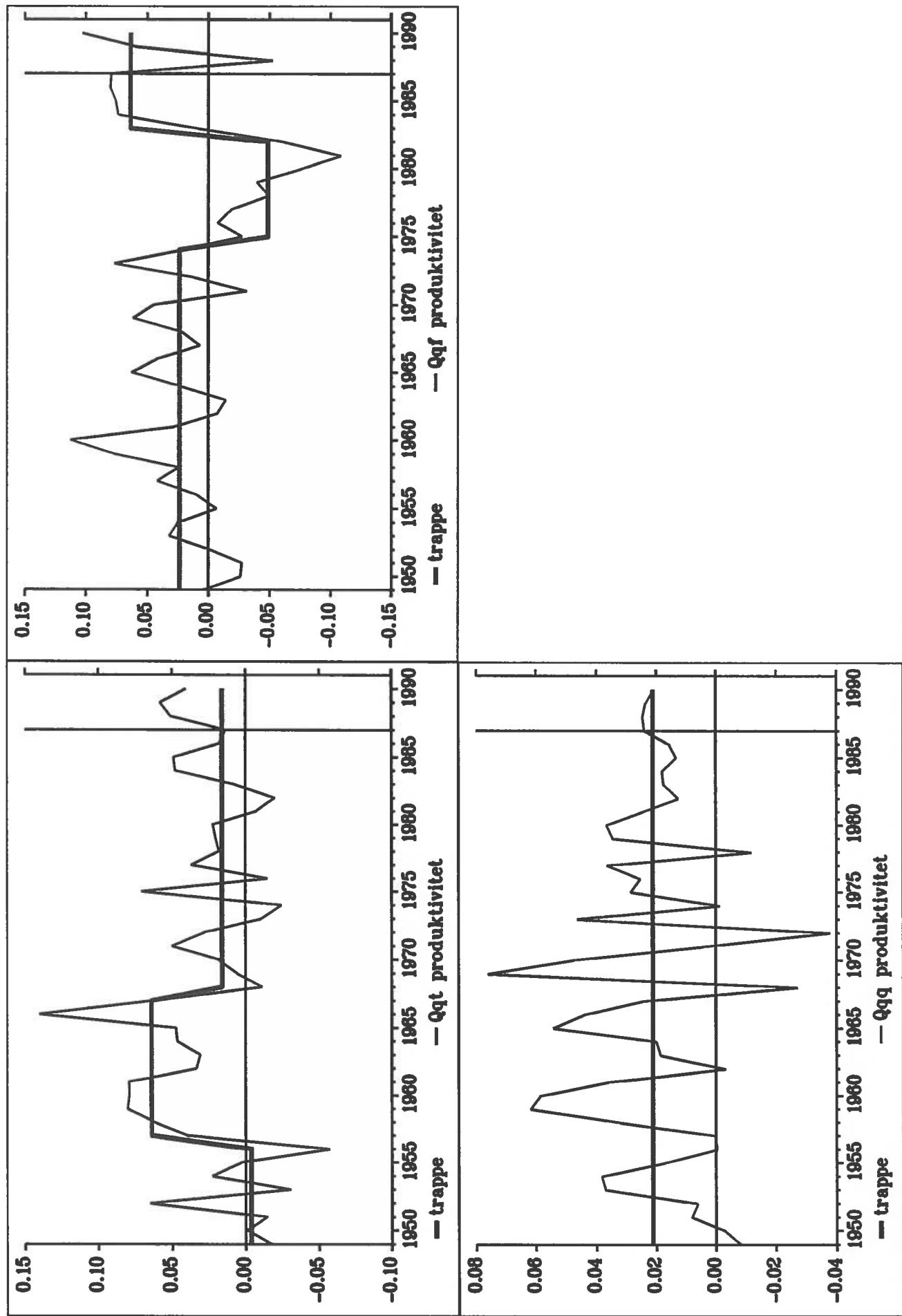












Appendiks C

Modelligninger

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()
() BESKÆFTIGELSE
()
()
FRML SQNEA  QNEA = DQNEA*QNEA(-1)*EXP(JRQNEA) + (1-DQNEA)*QNEA(-1)
                    *EXP(.43694*LOG(FXNE/FXNE(-1))
                    +(1-.43694)*LOG(FXNE(-1)/FXNE(-2))
                    -.65*LOG((HHNN1*(1-BQNEA/2))/(HHNN1(-1)*(1-BQNEA(-1)/2)))
                    + DTQNEA + JRQNEA) $
FRML SQNEF  QNEF = DQNEF*QNEF(-1)*EXP(JRQNEF) + (1-DQNEF)*QNEF(-1)
                    *EXP(.57481*LOG(FXNE/FXNE(-1))
                    +(1-.57481)*LOG(FXNE(-1)/FXNE(-2))
                    -.65*LOG((HHNN1*(1-BQNEF/2))/(HHNN1(-1)*(1-BQNEF(-1)/2)))
                    + DTQNEF + JRQNEF) $
FRML SQNFA  QNFA = DQNFA*QNFA(-1)*EXP(JRQNFA) + (1-DQNFA)*QNFA(-1)
                    *EXP(.87471*LOG(FXNF/FXNF(-1))
                    +(1-.87471)*LOG(FXNF(-1)/FXNF(-2))
                    -.65*LOG((HHNN1*(1-BQNFA/2))/(HHNN1(-1)*(1-BQNFA(-1)/2)))
                    + DTQNFA + JRQNFA) $
FRML SQNFF  QNFF = DQNFF*QNFF(-1)*EXP(JRQNFF) + (1-DQNFF)*QNFF(-1)
                    *EXP(.63189*LOG(FXNF/FXNF(-1))
                    +(1-.63189)*LOG(FXNF(-1)/FXNF(-2))
                    -.65*LOG((HHNN1*(1-BQNFF/2))/(HHNN1(-1)*(1-BQNFF(-1)/2)))
                    + DTQNFF + JRQNFF) $
FRML SQNNA  QNNA = DQNNA*QNNNA(-1)*EXP(JRQNNNA) + (1-DQNNNA)*QNNNA(-1)
                    *EXP(.38542*LOG(FXNN/FXNN(-1))
                    +(1-.38542)*LOG(FXNN(-1)/FXNN(-2))
                    -.65*LOG((HHNN1*(1-BQNNNA/2))/(HHNN1(-1)*(1-BQNNNA(-1)/2)))
                    + DTQNNNA + JRQNNNA) $
FRML SQNNF  QNNF = DQNNF*QNNF(-1)*EXP(JRQNNF) + (1-DQNNF)*QNNF(-1)
                    *EXP(.46611*LOG(FXNN/FXNN(-1))
                    +(1-.46611)*LOG(FXNN(-1)/FXNN(-2))
                    -.65*LOG((HHNN1*(1-BQNNF/2))/(HHNN1(-1)*(1-BQNNF(-1)/2)))
                    + DTQNNF + JRQNNF) $
FRML SQNBA  QNBA = DQNBA*QNBA(-1)*EXP(JRQNBA) + (1-DQNBA)*QNBA(-1)
                    *EXP(.67444*LOG(FXNB/FXNB(-1))
                    +(1-.67444)*LOG(FXNB(-1)/FXNB(-2))
                    -.65*LOG((HHNN1*(1-BQNBA/2))/(HHNN1(-1)*(1-BQNBA(-1)/2)))
                    + DTQNBA + JRQNBA) $
FRML SQNBF  QNBF = DQNBFB*QNBF(-1)*EXP(JRQNBF) + (1-DQNBFB)*QNBF(-1)
                    *EXP(.43094*LOG(FXNB/FXNB(-1))
                    +(1-.43094)*LOG(.3*FXNB(-1)/FXNB(-2)+.7*FXNB(-2)/FXNB(-3))
                    -.65*LOG((HHNN1*(1-BQNBFB/2))/(HHNN1(-1)*(1-BQNBFB(-1)/2)))
                    + DTQNBF + JRQNBF) $
FRML SQNMA  QNMA = DQNMA*QNMA(-1)*EXP(JRQNMA) + (1-DQNMA)*QNMA(-1)
                    *EXP(.82727*LOG(FXNM/FXNM(-1))
                    +(1-.82727)*LOG(FXNM(-1)/FXNM(-2))
                    -.65*LOG((HHNN1*(1-BQNMA/2))/(HHNN1(-1)*(1-BQNMA(-1)/2)))
                    + DTQNMA + JRQNMA) $
FRML SQNMF  QNMF = DQNMFB*QNMF(-1)*EXP(JRQNMF) + (1-DQNMFB)*QNMF(-1)
                    *EXP(.59918*LOG(FXNM/FXNM(-1))
                    +(1-.59918)*LOG(FXNM(-1)/FXNM(-2))
                    -.65*LOG((HHNN1*(1-BQNMF/2))/(HHNN1(-1)*(1-BQNMF(-1)/2)))
                    + DTQNMF + JRQNMF) $
FRML SQNTA  QNTA = DQNTA*QNTA(-1)*EXP(JRQNTA) + (1-DQNTA)*QNTA(-1)
                    *EXP(.55918*LOG(FXNT/FXNT(-1))
                    +(1-.55918)*LOG(FXNT(-1)/FXNT(-2))
                    -.65*LOG((HHNN1*(1-BQNTA/2))/(HHNN1(-1)*(1-BQNTA(-1)/2)))
                    + DTQNTA + JRQNTA) $
FRML SQNTF  QNTF = DQNTF*QNTF(-1)*EXP(JRQNTF) + (1-DQNTF)*QNTF(-1)
                    *EXP(.55644*LOG(FXNT/FXNT(-1))
                    +(1-.55644)*LOG(FXNT(-1)/FXNT(-2))
                    -.65*LOG((HHNN1*(1-BQNTF/2))/(HHNN1(-1)*(1-BQNTF(-1)/2)))
                    + DTQNTF + JRQNTF) $
FRML SQNKA  QNKA = DQNKA*QNKA(-1)*EXP(JRQNKA) + (1-DQNKA)*QNKA(-1)
                    *EXP(.78453*LOG(FXNK/FXNK(-1))
                    +(1-.78453)*LOG(FXNK(-1)/FXNK(-2))
                    -.65*LOG((HHNN1*(1-BQNKA/2))/(HHNN1(-1)*(1-BQNKA(-1)/2)))
                    + DTQNKA + JRQNKA) $

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FRML SQNKF  QNKF = DQNKF*QNKF(-1)*EXP(JRNQKF) + (1-DQNKF)*QNKF(-1)
                   *EXP(.55441*LOG(FXNK/FXNK(-1))
                   +(1-.55441)*LOG(FXNK(-1)/FXNK(-2))
                   -.65*LOG((HHNN1*(1-BQNKF/2))/(HHNN1(-1)*(1-BQNKF(-1)/2)))
                   + DTQNKF + JRQNKF) $
FRML SQNQA  QNQA = DQNQA*QNQA(-1)*EXP(JRNQQA) + (1-DQNQA)*QNQA(-1)
                   *EXP(.79612*LOG(FXNQ/FXNQ(-1))
                   +(1-.79612)*LOG(FXNQ(-1)/FXNQ(-2))
                   -.65*LOG((HHNN1*(1-BQNQA/2))/(HHNN1(-1)*(1-BQNQA(-1)/2)))
                   + DTQNQA + JRQNQA) $
FRML SQNQF  QNQF = DQNQF*QNQF(-1)*EXP(JRNQNF) + (1-DQNQF)*QNQF(-1)
                   *EXP(.64320*LOG(FXNQ/FXNQ(-1))
                   +(1-.64320)*LOG(FXNQ(-1)/FXNQ(-2))
                   -.65*LOG((HHNN1*(1-BQNQF/2))/(HHNN1(-1)*(1-BQNQF(-1)/2)))
                   + DTQNQF + JRQNQF) $
FRML SQBA  QBA = DQBA*DQA(-1)*EXP(JRQBA) + (1-DQBA)*QBA(-1)
                   *EXP(.85269*LOG(FXB/FXB(-1))
                   +(1-.85269)*LOG(FXB(-1)/FXB(-2))
                   -.65*LOG((HA*(1-BQBA/2))/(HA(-1)*(1-BQBA(-1)/2)))
                   + DTQBA + JRQBA) $
FRML SQBF  QBF = DQBF*DQB(-1)*EXP(JRQBF) + (1-DQBF)*QBF(-1)
                   *EXP(.60116*LOG(FXB/FXB(-1))
                   +(1-.60116)*LOG(FXB(-1)/FXB(-2))
                   -.65*LOG((HA*(1-BQBF/2))/(HA(-1)*(1-BQBF(-1)/2)))
                   + DTQBF + JRQBF) $
FRML SQQH  QQH = DQQH*DQH(-1)*EXP(JRQQH) + (1-DQQH)*QDH(-1)
                   *EXP(.65910*LOG(FXQH/FXQH(-1))
                   +(1-.65910)*LOG(FXQH(-1)/FXQH(-2))
                   -.65*LOG((HA*(1-BQHQ/2))/(HA(-1)*(1-BQHQ(-1)/2)))
                   + DTQDH + JRQDH) $
FRML SQQS  QQS = DQQS*DQS(-1)*EXP(JRQQS) + (1-DQQS)*QQS(-1)
                   *EXP(.44004*LOG(FXQS/FXQS(-1))
                   +(1-.44004)*LOG(FXQS(-1)/FXQS(-2))
                   -.65*LOG((HA*(1-BQQS/2))/(HA(-1)*(1-BQQS(-1)/2)))
                   + DTQQS + JRQQS) $
FRML SQQT  QQT = DQQT*DQT(-1)*EXP(JRQQT) + (1-DQQT)*QQT(-1)
                   *EXP(.49038*LOG(FXQT/FXQT(-1))
                   +(1-.49038)*LOG(FXQT(-1)/FXQT(-2))
                   -.65*LOG((HA*(1-BQQT/2))/(HA(-1)*(1-BQQT(-1)/2)))
                   + DTQQT + JRQQT) $
FRML SQQF  QQF = DQQF*DQF(-1)*EXP(JRQQF) + (1-DQQF)*QQF(-1)
                   *EXP(.42659*LOG(FXQF/FXQF(-1))
                   +(1-.42659)*LOG(FXQF(-1)/FXQF(-2))
                   -.65*LOG((HA*(1-BQQF/2))/(HA(-1)*(1-BQQF(-1)/2)))
                   + DTQQF + JRQQF) $
FRML SQQQ  QQQ = DQQQ*DQQ(-1)*EXP(JRQQQ) + (1-DQQQ)*QQQ(-1)
                   *EXP(.40994*LOG(FXQQ/FXQQ(-1))
                   +(1-.40994)*LOG(FXQQ(-1)/FXQQ(-2))
                   -.65*LOG((HA*(1-BQQQ/2))/(HA(-1)*(1-BQQQ(-1)/2)))
                   + DTQQQ + JRQQQ) $

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