

Exercício C8.4

Dependent Variable: VOTEA
Included observations: 173

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	37.66142	4.736036	7.952097	0.0000
PRTYSTRA	0.251918	0.071293	3.533575	0.0005
DEMOCA	3.792943	1.406520	2.696687	0.0077
LOG(EXPENDA)	5.779294	0.391820	14.74988	0.0000
LOG(EXPENDB)	-6.237836	0.397460	-15.69427	0.0000
R-squared	0.801163	Mean dependent var		50.50289
Adjusted R-squared	0.796429	S.D. dependent var		16.78476
S.E. of regression	7.573085	Akaike info criterion		6.915554
Sum squared resid	9635.071	Schwarz criterion		7.006690
Log likelihood	-593.1954	Hannan-Quinn criter.		6.952527
F-statistic	169.2288	Durbin-Watson stat		1.524816
Prob(F-statistic)	0.000000			

Dependent Variable: RES
Included observations: 173

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	8.39E-13	4.736036	1.77E-13	1.0000
PRTYSTRA	-8.26E-15	0.071293	-1.16E-13	1.0000
DEMOCA	-1.62E-13	1.406520	-1.16E-13	1.0000
LOG(EXPENDA)	4.81E-16	0.391820	1.23E-15	1.0000
LOG(EXPENDB)	-6.70E-14	0.397460	-1.68E-13	1.0000
R-squared	0.000000	Mean dependent var		8.89E-15
Adjusted R-squared	-0.023810	S.D. dependent var		7.484508
S.E. of regression	7.573085	Akaike info criterion		6.915554
Sum squared resid	9635.071	Schwarz criterion		7.006690
Log likelihood	-593.1954	Hannan-Quinn criter.		6.952527
Durbin-Watson stat	1.524816			

Nota: RES são os resíduos da primeira equação

Dependent Variable: RES^2
 Included observations: 173

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	113.9635	50.81503	2.242712	0.0262
PRTYSTRA	-0.299264	0.764929	-0.391231	0.6961
DEMOCA	15.61921	15.09118	1.034990	0.3022
LOG(EXPENDA)	-10.30573	4.204008	-2.451405	0.0153
LOG(EXPENDB)	-0.051404	4.264520	-0.012054	0.9904
R-squared	0.052563	Mean dependent var		55.69405
Adjusted R-squared	0.030005	S.D. dependent var		82.50214
S.E. of regression	81.25499	Akaike info criterion		11.66154
Sum squared resid	1109199.	Schwarz criterion		11.75267
Log likelihood	-1003.723	Hannan-Quinn criter.		11.69851
F-statistic	2.330113	Durbin-Watson stat		1.912911
Prob(F-statistic)	0.058058			

Dependent Variable: RES^2
 Included observations: 173

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	171.8584	53.14214	3.233939	0.0015
VOTEAF	-4.263681	2.166534	-1.967973	0.0507
VOTEAF^2	0.035735	0.021242	1.682310	0.0943
R-squared	0.031734	Mean dependent var		55.69405
Adjusted R-squared	0.020343	S.D. dependent var		82.50214
S.E. of regression	81.65866	Akaike info criterion		11.66016
Sum squared resid	1133583.	Schwarz criterion		11.71484
Log likelihood	-1005.604	Hannan-Quinn criter.		11.68235
F-statistic	2.785827	Durbin-Watson stat		1.957083
Prob(F-statistic)	0.064496			

Nota: VOTEAF são os valores ajustados de VOTEA na equação 1

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	2.330113	Prob. F(4,168)	0.0581
Obs*R-squared	9.093356	Prob. Chi-Square(4)	0.0588
Scaled explained SS	9.354395	Prob. Chi-Square(4)	0.0528

Dependent Variable: VOTEA

Included observations: 173

White heteroskedasticity-consistent standard errors & covariance

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	37.66142	4.418940	8.522726	0.0000
PRTYSTRA	0.251918	0.066063	3.813289	0.0002
DEMOCA	3.792943	1.452168	2.611919	0.0098
LOG(EXPENDA)	5.779294	0.533142	10.84007	0.0000
LOG(EXPENDB)	-6.237836	0.356158	-17.51423	0.0000
R-squared	0.801163	Mean dependent var		50.50289
Adjusted R-squared	0.796429	S.D. dependent var		16.78476
S.E. of regression	7.573085	Akaike info criterion		6.915554
Sum squared resid	9635.071	Schwarz criterion		7.006690
Log likelihood	-593.1954	Hannan-Quinn criter.		6.952527
F-statistic	169.2288	Durbin-Watson stat		1.524816
Prob(F-statistic)	0.000000			