Capítulo 4 – Exercícios em computador – Exercício 3

Modelo inicial

Dependent Variable: LPRICE
Method: Least Squares
Date: 05/03/13 Time: 16:12
Sample: 1 88
Included observations: 88

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4.766027	0.097044	49.11179	0.0000
SQRFT	0.000379	4.32E-05	8.781029	0.0000
BDRMS	0.028884	0.029643	0.974401	0.3326

R-squared	0.588295	Mean dependent var	5.633180
Adjusted R-squared	0.578608	S.D. dependent var	0.303573
S.E. of regression	0.197063	Akaike info criterion	-0.377086
Sum squared resid	3.300889	Schwarz criterion	-0.292632
Log likelihood	19.59179	Hannan-Quinn criter.	-0.343062
F-statistic	60.72920	Durbin-Watson stat	1.806794
Prob(F-statistic)	0.000000		

Modelo transformado

Dependent Variable: LPRICE
Method: Least Squares
Date: 05/03/13 Time: 16:17
Sample: 1 88
Included observations: 88

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4.766027	0.097044	49.11179	0.0000
NOVO_X	0.000379	4.32E-05	8.781029	0.0000
BDRMS	0.085801	0.026768	3.205427	0.0019

R-squared	0.588295	Mean dependent var	5.633180
Adjusted R-squared	0.578608	S.D. dependent var	0.303573
S.E. of regression	0.197063	Akaike info criterion	-0.377086
Sum squared resid	3.300889	Schwarz criterion	-0.292632
Log likelihood	19.59179	Hannan-Quinn criter.	-0.343062
F-statistic	60.72920	Durbin-Watson stat	1.806794
Prob(F-statistic)	0.000000		

NOVO_X=SQRFT-150*BDRMS