Exercício C18.2

i) Teste de raiz unitária à série LINVPC

Equação 1

Dependent Variable: DLINVPC
Method: Least Squares
Sample (adjusted): 4 42
Included observations: 39 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.786372	0.169998	-4.625767	0.0001
T	0.006760	0.002128	3.177225	0.0032
LINVPC(-1)	-0.955787	0.197779	-4.832608	0.0000
DLINVPC(-1)	0.531659	0.161555	3.290892	0.0023
DLINVPC(-2)	0.290015	0.164645	1.761453	0.0872

R-squared	0.436795	Mean dependent var	0.011840
Adjusted R-squared	0.370536	S.D. dependent var	0.145096
S.E. of regression	0.115117	Akaike info criterion	-1.366524
Sum squared resid	0.450566	Schwarz criterion	-1.153247
Log likelihood	31.64722	Hannan-Quinn criter.	-1.290002
F-statistic	6.592205	Durbin-Watson stat	1.770653
Prob(F-statistic)	0.000486		

ii) Teste de raiz unitária à série LPRICE

Equação 2

Dependent Variable: DLPRICE
Method: Least Squares
Sample (adjusted): 4 42
Included observations: 39 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.040355	0.019483	-2.071304	0.0460
T	0.000971	0.000487	1.994820	0.0541
LPRICE(-1)	-0.221634	0.092006	-2.408904	0.0216
DLPRICE(-1)	0.327572	0.155181	2.110908	0.0422
DLPRICE(-2)	0.130088	0.149121	0.872365	0.3891

R-squared	0.200438	Mean dependent var	0.003949
Adjusted R-squared	0.106372	S.D. dependent var	0.018259
S.E. of regression	0.017260	Akaike info criterion	-5.161626
Sum squared resid	0.010129	Schwarz criterion	-4.948349
Log likelihood	105.6517	Hannan-Quinn criter.	-5.085104
F-statistic	2.130823	Durbin-Watson stat	1.627394
Prob(F-statistic)	0.098327		

Equação 3

Dependent Variable: DLPRICE
Method: Least Squares
Sample (adjusted): 3 42
Included observations: 40 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.038785	0.018328	-2.116168	0.0413
T	0.000992	0.000462	2.146035	0.0387
LPRICE(-1)	-0.201607	0.088434	-2.279735	0.0287
DLPRICE(-1)	0.224693	0.148095	1.517224	0.1379

R-squared	0.145115	Mean dependent var	0.003286
Adjusted R-squared	0.073875	S.D. dependent var	0.018504
S.E. of regression	0.017808	Akaike info criterion	-5.123749
Sum squared resid	0.011416	Schwarz criterion	-4.954861
Log likelihood	106.4750	Hannan-Quinn criter.	-5.062685
F-statistic	2.036983	Durbin-Watson stat	1.755256
Prob(F-statistic)	0.126009		

Equação 4

Dependent Variable: DLPRICE
Method: Least Squares
Sample (adjusted): 2 42
Included observations: 41 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.027994	0.018958	-1.476644	0.1480
T	0.000702	0.000485	1.447370	0.1560
LPRICE(-1)	-0.179234	0.092218	-1.943592	0.0594

R-squared	0.093513	Mean dependent var	0.004536
Adjusted R-squared	0.045803	S.D. dependent var	0.019947
S.E. of regression	0.019485	Akaike info criterion	-4.967987
Sum squared resid	0.014427	Schwarz criterion	-4.842603
Log likelihood	104.8437	Hannan-Quinn criter.	-4.922329
F-statistic	1.960033	Durbin-Watson stat	1.449038
Prob(F-statistic)	0.154836		