Exercício C12.1

i)

Dependent Variable: DGFR
Method: Least Squares
Included observations: 69 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.963679	0.467760	-2.060200	0.0434
DPE	-0.036202	0.026774	-1.352151	0.1810
DPE(-1)	-0.013971	0.027554	-0.507028	0.6139
DPE(-2)	0.109990	0.026880	4.091919	0.0001

R-squared	0.232477	Mean dependent var	-0.863768
Adjusted R-squared	0.197052	S.D. dependent var	4.307073
S.E. of regression	3.859453	Akaike info criterion	5.595151
Sum squared resid	968.1997	Schwarz criterion	5.724664
Log likelihood	-189.0327	Hannan-Quinn criter.	5.646533
F-statistic	6.562656	Durbin-Watson stat	1.414286
Prob(F-statistic)	0.000605		

Dependent Variable: RES
Method: Least Squares
Included observations: 68 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES(-1)	0.291772	0.117097	2.491719	0.0152

R-squared	0.084802	Mean dependent var	0.009358
Adjusted R-squared	0.084802	S.D. dependent var	3.800606
S.E. of regression	3.635887	Akaike info criterion	5.434180
Sum squared resid	885.7182	Schwarz criterion	5.466820
Log likelihood	-183.7621	Hannan-Quinn criter.	5.447113
Durbin-Watson stat	1.989947		

ii)

Dependent Variable: DGFR
Method: Least Squares
Sample (adjusted): 4 72
Included observations: 69 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.702159	0.453799	-1.547292	0.1267
DPE	-0.045472	0.025642	-1.773367	0.0809
DPE(-1)	0.002064	0.026778	0.077081	0.9388
DPE(-2)	0.105135	0.025590	4.108366	0.0001
DGFR(-1)	0.300242	0.105903	2.835058	0.0061

R-squared	0.318113	Mean dependent var	-0.863768
Adjusted R-squared	0.275495	S.D. dependent var	4.307073
S.E. of regression	3.666089	Akaike info criterion	5.505832
Sum squared resid	860.1733	Schwarz criterion	5.667724
Log likelihood	-184.9512	Hannan-Quinn criter.	5.570060
F-statistic	7.464285	Durbin-Watson stat	1.941419
Prob(F-statistic)	0.000053		

Dependent Variable: RESI
Method: Least Squares
Sample (adjusted): 5 72
Included observations: 68 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.046198	0.482199	-0.095807	0.9240
DPE	0.000712	0.026083	0.027314	0.9783
DPE(-1)	-0.003296	0.028418	-0.115983	0.9080
DPE(-2)	0.000842	0.026059	0.032330	0.9743
DGFR(-1)	-0.066253	0.199580	-0.331964	0.7410
RESI(-1)	0.092916	0.236767	0.392436	0.6961

R-squared	0.002478	Mean dependent var	0.006139
Adjusted R-squared	-0.077967	S.D. dependent var	3.582704
S.E. of regression	3.719750	Akaike info criterion	5.549287
Sum squared resid	857.8654	Schwarz criterion	5.745126
Log likelihood	-182.6758	Hannan-Quinn criter.	5.626885
F-statistic	0.030803	Durbin-Watson stat	1.993902
Prob(F-statistic)	0.999505		