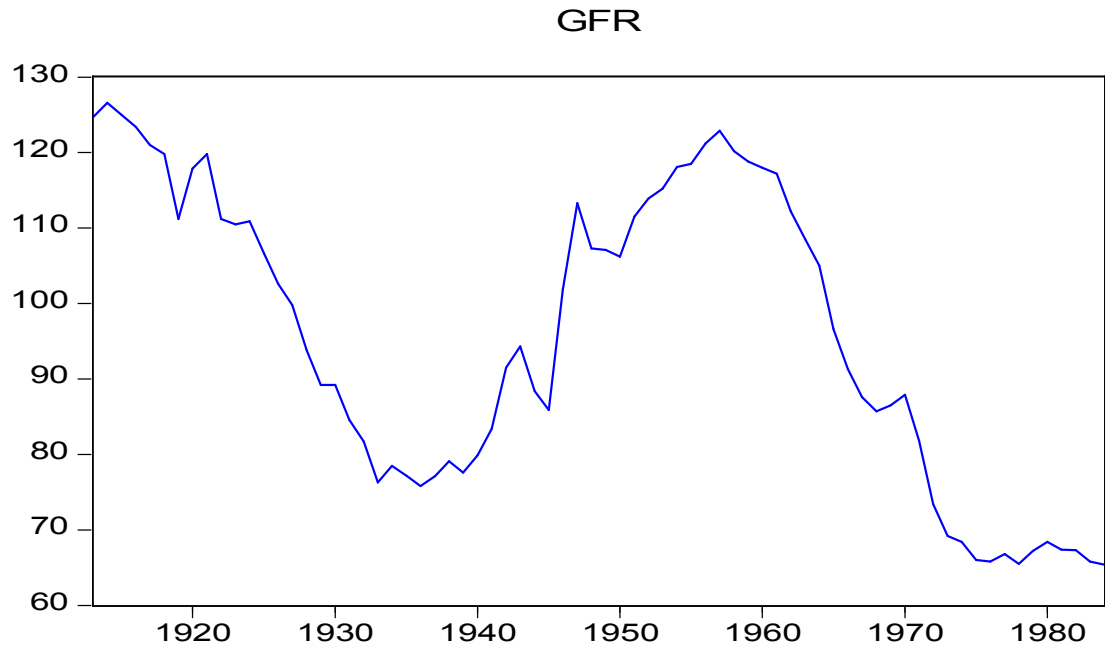


Exercício C18.8

i)



ii)

Dependent Variable: GFR
 Method: Least Squares
 Sample: 1913 1979
 Included observations: 67

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	148.7082	5.092812	29.19963	0.0000
T	-6.904217	0.643812	-10.72396	0.0000
T ²	0.242616	0.021912	11.07203	0.0000
T ³	-0.002419	0.000212	-11.41686	0.0000
R-squared	0.739040	Mean dependent var	97.77910	
Adjusted R-squared	0.726613	S.D. dependent var	18.82687	
S.E. of regression	9.843895	Akaike info criterion	7.469425	
Sum squared resid	6104.843	Schwarz criterion	7.601049	
Log likelihood	-246.2257	Hannan-Quinn criter.	7.521509	
F-statistic	59.47204	Durbin-Watson stat	0.217215	
Prob(F-statistic)	0.000000			

iii)

Forecast: P1_GFR

Actual: GFR

Forecast sample: 1980 1984

Included observations: 5

Root Mean Squared Error	44.39443
Mean Absolute Error	43.01686
Mean Absolute Percentage Error	64.61905

iv)

Dependent Variable: DGFR

Method: Least Squares

Sample (adjusted): 1914 1979

Included observations: 66 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.871212	0.542840	-1.604916	0.1134
R-squared	0.000000	Mean dependent var		-0.871212
Adjusted R-squared	0.000000	S.D. dependent var		4.410050
S.E. of regression	4.410050	Akaike info criterion		5.820685
Sum squared resid	1264.155	Schwarz criterion		5.853861
Log likelihood	-191.0826	Hannan-Quinn criter.		5.833794
Durbin-Watson stat	1.419905			

v) RMSE = 0.986, MAE = 0.84

obs	GFR	P1_GFR	P2_GFR
1980	68.40000	40.33811	67.20000
1981	67.40000	32.61429	68.40000
1982	67.30000	24.37405	67.40000
1983	65.80000	15.60291	67.30000
1984	65.40000	6.286322	65.80000

