

Exercício C18.13

Dependent Variable: DLTOTACC
 Sample (adjusted): 1981M02 1989M12
 Included observations: 107 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.051338	0.619249	3.312624	0.0013
LTOTACC(-1)	-0.192330	0.058097	-3.310471	0.0013

Dependent Variable: DLTOTACC
 Included observations: 105 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.909741	0.603599	1.507193	0.1349
LTOTACC(-1)	-0.085030	0.056631	-1.501456	0.1364
DLTOTACC(-1)	-0.472741	0.099557	-4.748419	0.0000
DLTOTACC(-2)	-0.286995	0.093725	-3.062105	0.0028

Dependent Variable: DLTOTACC
 Included observations: 105 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4.464892	1.217517	3.667212	0.0004
T	0.001269	0.000383	3.314062	0.0013
LTOTACC(-1)	-0.425263	0.116010	-3.665727	0.0004
DLTOTACC(-1)	-0.252564	0.115905	-2.179053	0.0317
DLTOTACC(-2)	-0.172482	0.095855	-1.799410	0.0750

