

EXEMPLO DE MODELO COM TERMOS QUADRÁTICOS

EQUAÇÃO 1

Dependent Variable: WAGE

Method: Least Squares

Included observations: 526

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.419867	0.717512	-4.766283	0.0000
EDUC	0.556474	0.050589	10.99992	0.0000
EXPER	0.205108	0.035987	5.699556	0.0000
EXPER^2	-0.004202	0.000782	-5.373127	0.0000
TENURE	0.161471	0.021139	7.638592	0.0000
R-squared	0.342838	Mean dependent var		5.896103
Adjusted R-squared	0.337793	S.D. dependent var		3.693086
S.E. of regression	3.005290	Akaike info criterion		5.048085
Sum squared resid	4705.551	Schwarz criterion		5.088630
Log likelihood	-1322.646	F-statistic		67.95079

Dependent Variable: WAGE

Method: Least Squares

Included observations: 526

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.221624	0.640154	-3.470453	0.0006
EDUC	0.569143	0.048806	11.66145	0.0000
TENURE	0.189581	0.018706	10.13454	0.0000
R-squared	0.301861	Mean dependent var		5.896103
Adjusted R-squared	0.299191	S.D. dependent var		3.693086
S.E. of regression	3.091642	Akaike info criterion		5.100969
Sum squared resid	4998.965	Schwarz criterion		5.125296
Log likelihood	-1338.555	Hannan-Quinn criter.		5.110494
F-statistic	113.0672	Durbin-Watson stat		1.790666
Prob(F-statistic)	0.000000			

Wald Test:

Equation: EQ01

Test Statistic	Value	df	Probability
F-statistic	16.24342	(2, 521)	0.0000
Chi-square	32.48684	2	0.0000

Null Hypothesis: C(3)=C(4)=0

Null Hypothesis Summary:

Normalized Restriction (= 0)	Value	Std. Err.
C(3)	0.205108	0.035987
C(4)	-0.004202	0.000782

Restrictions are linear in coefficients.

EXEMPLO DE MODELO COM TERMOS DE INTERACÇÃO

EQUAÇÃO 2

Dependent Variable: WAGE

Included observations: 526

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.939373	0.860211	-2.254531	0.0246
EDUC	0.445151	0.061950	7.185692	0.0000
EXPER	0.188376	0.036115	5.215993	0.0000
EXPER^2	-0.003843	0.000785	-4.898258	0.0000
TENURE	-0.053177	0.073102	-0.727434	0.4673
EDUC*TENURE	0.017912	0.005844	3.065110	0.0023
R-squared	0.354500	Mean dependent var	5.896103	
S.E. of regression	2.981367	Akaike info criterion	5.033982	
Sum squared resid	4622.044	Schwarz criterion	5.082636	

EQUAÇÃO 3

Dependent Variable: WAGE

Included observations: 526

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.939373	0.860211	-2.254531	0.0246
EDUC	0.445151	0.061950	7.185692	0.0000
EXPER	0.188376	0.036115	5.215993	0.0000
EXPER^2	-0.003843	0.000785	-4.898258	0.0000
TENURE	0.161765	0.020971	7.713824	0.0000
(EDUC-12)*TENURE	0.017912	0.005844	3.065110	0.0023
R-squared	0.354500	Mean dependent var	5.896103	
S.E. of regression	2.981367	Akaike info criterion	5.033982	
Sum squared resid	4622.044	Schwarz criterion	5.082636	

Observação: a escolaridade média na amostra é cerca de 12 anos

Dependent Variable: WAGE

Method: Least Squares

Included observations: 526

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.964890	0.752153	-5.271390	0.0000
EDUC	0.595343	0.053025	11.22756	0.0000
EXPER	0.268287	0.036897	7.271257	0.0000
EXPER^2	-0.004612	0.000822	-5.611292	0.0000
R-squared	0.269241	Mean dependent var	5.896103	
S.E. of regression	3.166073	Akaike info criterion	5.150437	
Sum squared resid	5232.538	Schwarz criterion	5.182872	

Test Statistic	Value	df	Probability
F-statistic	34.34158	(2, 520)	0.0000

Null Hypothesis: C(5)=C(6)=0

Null Hypothesis Summary:

Normalized Restriction (= 0)	Value	Std. Err.
C(5)	0.161765	0.020971
C(6)	0.017912	0.005844