

EXEMPLO TESTE RESET

EQUAÇÃO 1

Dependent Variable: PRICE

Method: Least Squares

Included observations: 506

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3676.275	3300.791	-1.113756	0.2659
NOX	397.5532	306.4845	1.297140	0.1952
ROOMS	5367.102	442.5658	12.12724	0.0000
PROPTAX	-70.23960	21.98910	-3.194292	0.0015
LOWSTAT	-523.0346	52.38552	-9.984336	0.0000
CRIME	-65.05196	35.93654	-1.810190	0.0709
R-squared	0.645809	Mean dependent var		22511.51
Adjusted R-squared	0.642267	S.D. dependent var		9208.856
S.E. of regression	5507.887	Akaike info criterion		20.07754
Sum squared resid	1.52E+10	Schwarz criterion		20.12765

EQUAÇÃO AUXILIAR DE TESTE RESET

Dependent Variable: PRICE

Method: Least Squares

Included observations: 506

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	31165.05	3562.925	8.747040	0.0000
NOX	-122.8789	255.8214	-0.480331	0.6312
ROOMS	-5579.305	806.9513	-6.914055	0.0000
PROPTAX	79.69991	20.68548	3.852940	0.0001
LOWSTAT	168.5004	62.78340	2.683836	0.0075
CRIME	-67.22208	29.72734	-2.261289	0.0242
PRICEF^2	3.91E-05	2.57E-06	15.22177	0.0000
R-squared	0.758121	Mean dependent var		22511.51
Adjusted R-squared	0.755213	S.D. dependent var		9208.856
S.E. of regression	4556.169	Akaike info criterion		19.70009

PRICEF = aos valores ajustados para PRICE na equação 1.

MODELO REESPECIFICADO

EQUAÇÃO 2

Dependent Variable: LOG(PRICE)

Method: Least Squares

Included observations: 506

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	10.54122	0.173255	60.84231	0.0000
LOG(NOX)	0.142239	0.067762	2.099088	0.0363
ROOMS	0.102364	0.017791	5.753679	0.0000
LOG(PROPTAX)	-0.136820	0.034351	-3.982988	0.0001
LOG(LOWSTAT)	-0.400745	0.024835	-16.13657	0.0000
CRIME	-0.010198	0.001309	-7.792936	0.0000
R-squared	0.744731	Mean dependent var		9.941057
Adjusted R-squared	0.742178	S.D. dependent var		0.409255
S.E. of regression	0.207804	Akaike info criterion		-0.292656
Sum squared resid	21.59125	Schwarz criterion		-0.242539

EQUAÇÃO AUXILIAR DE TESTE RESET

Dependent Variable: LOG(PRICE)
 Method: Least Squares
 Sample: 1 506
 Included observations: 506

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	7.863386	8.150743	0.964745	0.3351
LOG(NOX)	0.072108	0.223932	0.322007	0.7476
ROOMS	0.052671	0.152265	0.345913	0.7296
LOG(PROPTAX)	-0.069619	0.207370	-0.335725	0.7372
LOG(LOWSTAT)	-0.206342	0.592108	-0.348488	0.7276
CRIME	-0.005711	0.013717	-0.416323	0.6774
LPRICEF^2	0.024128	0.073425	0.328613	0.7426
R-squared	0.744786	Mean dependent var		9.941057
Adjusted R-squared	0.741717	S.D. dependent var		0.409255
S.E. of regression	0.207990	Akaike info criterion		-0.288920
Sum squared resid	21.58658	Schwarz criterion		-0.230450
Log likelihood	80.09669	F-statistic		242.7034
Durbin-Watson stat	0.888570	Prob(F-statistic)		0.000000

Com LPRICEF os valores ajustados para LOG(PRICE) na equação 2.

EQUAÇÃO AUXILIAR DE TESTE RESET

Dependent Variable: LOG(PRICE)
 Method: Least Squares
 Included observations: 506

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	16.81482	250.9953	0.066993	0.9466
LOG(NOX)	0.247554	4.921968	0.050296	0.9599
ROOMS	0.179074	3.545702	0.050504	0.9597
LOG(PROPTAX)	-0.239162	4.755933	-0.050287	0.9599
LOG(LOWSTAT)	-0.701945	13.90183	-0.050493	0.9597
CRIME	-0.018276	0.352412	-0.051861	0.9587
LPRICEF^2	-0.100477	3.492812	-0.028767	0.9771
LPRICEF^3	0.004181	0.117183	0.035683	0.9715
R-squared	0.744786	Mean dependent var		9.941057
Adjusted R-squared	0.741199	S.D. dependent var		0.409255
S.E. of regression	0.208198	Akaike info criterion		-0.284970
Sum squared resid	21.58653	Schwarz criterion		-0.218147
Log likelihood	80.09733	F-statistic		207.6153
Durbin-Watson stat	0.888699	Prob(F-statistic)		0.000000

Wald Test:

Equation: **EQUAÇÃO AUXILIAR DE TESTE RESET**

Null Hypothesis: C(7)=0
 C(8)=0

F-statistic	0.054522	Probability	0.946944
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