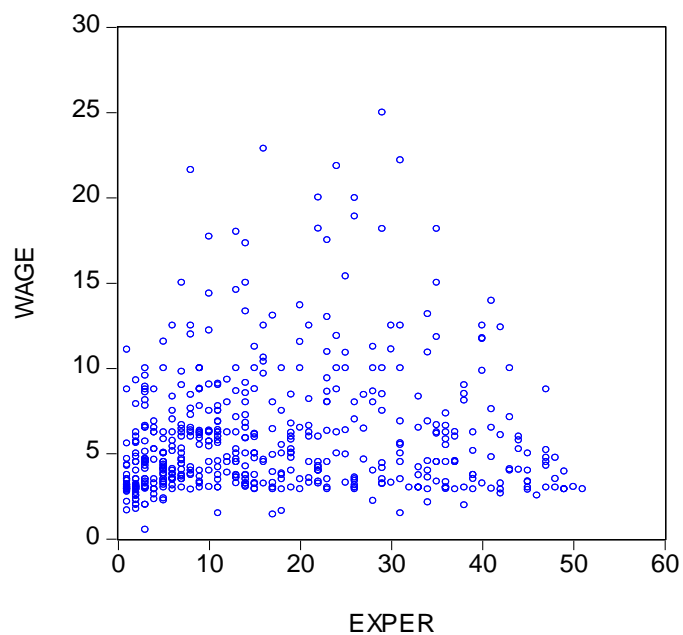
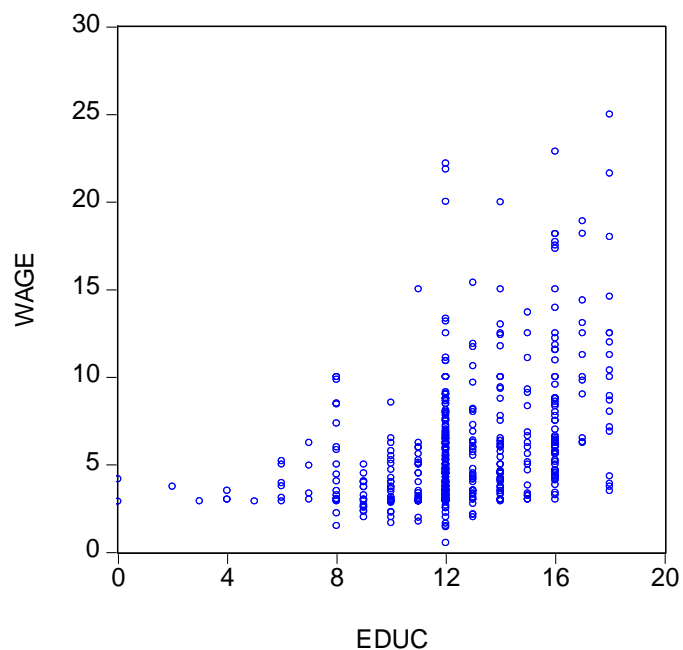


## EXEMPLO SOBRE HETEROCEDASTICIDADE



### Equation: EQ01

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
Adjusted R-squared	0.265041	S.D. dependent var	3.693086
S.E. of regression	3.166073	F-statistic	64.10858
Sum squared resid	5232.538	Prob(F-statistic)	0.000000

**TESTES DE HETEROCEDASTICIDADE**  
**Heteroskedasticity Test: Breusch-Pagan-Godfrey**

F-statistic	16.81549	Prob. F(3,522)	0.0000
Obs*R-squared	46.35341	Prob. Chi-Square(3)	0.0000

**Test Equation:**

Dependent Variable: RESID^2  
Method: Least Squares  
Included observations: 526

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-24.79837	5.687710	-4.359991	0.0000
EDUC	1.793972	0.400971	4.474067	0.0000
EXPER	1.373665	0.279011	4.923332	0.0000
EXPER^2	-0.023587	0.006216	-3.794774	0.0002

R-squared	0.088124	Mean dependent var	9.947790
Adjusted R-squared	0.082884	S.D. dependent var	25.00001
S.E. of regression	23.94156	Akaike info criterion	9.196684
Sum squared resid	299209.5	Schwarz criterion	9.229120
Log likelihood	-2414.728	Hannan-Quinn criter.	9.209384
F-statistic	16.81549	Durbin-Watson stat	1.987881
Prob(F-statistic)	0.000000		

**Heteroskedasticity Test: White**

F-statistic	9.411197	Prob. F(8,517)	0.0000
Obs*R-squared	66.86310	Prob. Chi-Square(8)	0.0000

**Test Equation:**

Dependent Variable: RESID^2  
Method: Least Squares  
Included observations: 526  
Collinear test regressors dropped from specification

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	58.43722	20.43256	2.860005	0.0044
EDUC	-8.249873	2.638218	-3.127063	0.0019
EDUC^2	0.302437	0.091195	3.316358	0.0010
EDUC*EXPER	0.305598	0.105908	2.885519	0.0041
EDUC*(EXPER^2)	-0.005168	0.002283	-2.263430	0.0240
EXPER	-4.727475	1.749402	-2.702338	0.0071
EXPER^2	0.220479	0.114544	1.924836	0.0548
EXPER*(EXPER^2)	-0.004860	0.003778	-1.286458	0.1989
(EXPER^2)^2	4.18E-05	4.00E-05	1.046654	0.2957

R-squared	0.127116	Mean dependent var	9.947790
Adjusted R-squared	0.113609	S.D. dependent var	25.00001
S.E. of regression	23.53709	Akaike info criterion	9.171994
Sum squared resid	286415.3	Schwarz criterion	9.244975
Log likelihood	-2403.235	Hannan-Quinn criter.	9.200569
F-statistic	9.411197	Durbin-Watson stat	1.981086
Prob(F-statistic)	0.000000		

### WHITE SIMPLIFICADO

Dependent Variable: RESID^2

Method: Least Squares

Included observations: 526

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	13.73098	6.288829	2.183393	0.0295
WAGEF	-6.686791	2.231786	-2.996161	0.0029
WAGEF^2	0.927493	0.193416	4.795335	0.0000
R-squared	0.119284	Mean dependent var		9.947790
Adjusted R-squared	0.115916	S.D. dependent var		25.00001
S.E. of regression	23.50645	Akaike info criterion		9.158114
Sum squared resid	288985.3	Schwarz criterion		9.182441
F-statistic	35.41743	Durbin-Watson stat		1.992342
Prob(F-statistic)	0.000000			

### ESTIMAÇÃO ROBUSTA DAS VARIÂNCIAS

#### Equation: EQ02

Dependent Variable: WAGE

Method: Least Squares

Included observations: 526

White heteroskedasticity-consistent standard errors & covariance

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.964890	0.841398	-4.712265	0.0000
EDUC	0.595343	0.062167	9.576484	0.0000
EXPER	0.268287	0.035109	7.641436	0.0000
EXPER^2	-0.004612	0.000744	-6.203212	0.0000
R-squared	0.269241	Mean dependent var		5.896103
Adjusted R-squared	0.265041	S.D. dependent var		3.693086
S.E. of regression	3.166073	Akaike info criterion		5.150437
Sum squared resid	5232.538	Schwarz criterion		5.182872
Log likelihood	-1350.565	Hannan-Quinn criter.		5.163137
F-statistic	64.10858	Durbin-Watson stat		1.821051
Prob(F-statistic)	0.000000	Wald F-statistic		43.40156
Prob(Wald F-statistic)	0.000000			