

Exercício cap3.C3(W-5ªed.)

i) Modelo de elasticidades constantes

Dependent Variable: LSALARY

Method: Least Squares

Sample: 1 177

Included observations: 177

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4.620918	0.254408	18.16339	0.0000
LSALES	0.162128	0.039670	4.086899	0.0001
LMKTVAL	0.106708	0.050124	2.128880	0.0347
R-squared	0.299114	Mean dependent var		6.582848
Adjusted R-squared	0.291057	S.D. dependent var		0.606059
S.E. of regression	0.510294	Akaike info criterion		1.509146
Sum squared resid	45.30966	Schwarz criterion		1.562979
Log likelihood	-130.5594	Hannan-Quinn criter.		1.530979
F-statistic	37.12852	Durbin-Watson stat		2.092115
Prob(F-statistic)	0.000000			

ii)

Dependent Variable: LSALARY

Method: Least Squares

Sample: 1 177

Included observations: 177

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4.686924	0.379729	12.34280	0.0000
LSALES	0.161368	0.039910	4.043299	0.0001
LMKTVAL	0.097529	0.063689	1.531333	0.1275
PROFITS	3.57E-05	0.000152	0.234668	0.8147
R-squared	0.299337	Mean dependent var		6.582848
Adjusted R-squared	0.287186	S.D. dependent var		0.606059
S.E. of regression	0.511686	Akaike info criterion		1.520127
Sum squared resid	45.29524	Schwarz criterion		1.591904
Log likelihood	-130.5312	Hannan-Quinn criter.		1.549237
F-statistic	24.63628	Durbin-Watson stat		2.096546
Prob(F-statistic)	0.000000			

iii)

Dependent Variable: LSALARY

Method: Least Squares

Sample: 1 177

Included observations: 177

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4.557780	0.380255	11.98612	0.0000
LSALES	0.162234	0.039483	4.109003	0.0001
LMKTVAL	0.101760	0.063033	1.614389	0.1083
PROFITS	2.91E-05	0.000150	0.193232	0.8470
CEOTEN	0.011685	0.005342	2.187313	0.0301

R-squared	0.318299	Mean dependent var	6.582848
Adjusted R-squared	0.302445	S.D. dependent var	0.606059
S.E. of regression	0.506179	Akaike info criterion	1.503990
Sum squared resid	44.06941	Schwarz criterion	1.593712
Log likelihood	-128.1032	Hannan-Quinn criter.	1.540378
F-statistic	20.07748	Durbin-Watson stat	2.047158
Prob(F-statistic)	0.000000		

iv)Correlação

	LMKTVAL	PROFITS
LMKTVAL	1.000000	0.776898
PROFITS	0.776898	1.000000