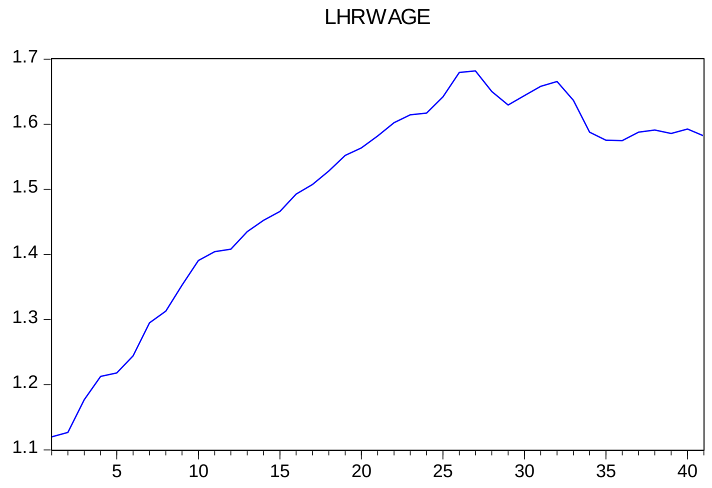
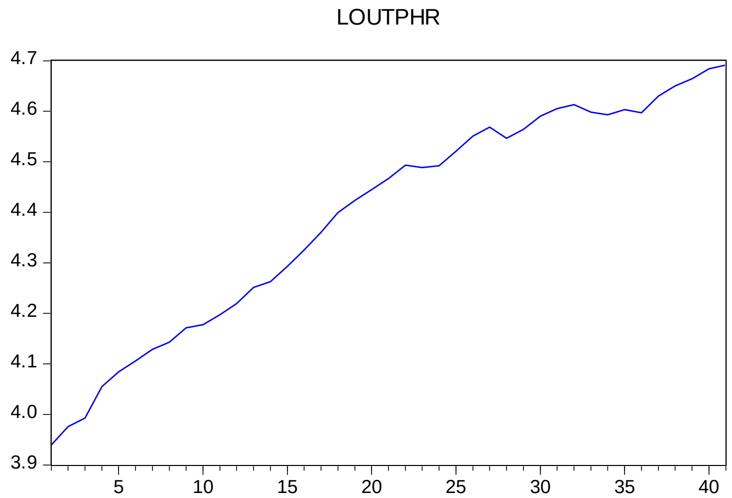
EXEMPLO DE REGRESSÃO COM VARIÁVEIS I(1)



Null Hypothesis: LHRWAGE has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 2 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.165197	0.9916
Test critical values:	1% level	-4.219126	
	5% level	-3.533083	
	10% level	-3.198312	

*MacKinnon (1996) one-sided p-values.



Null Hypothesis: LOUTPHR has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.335314	0.8643
Test critical values:	1% level	-4.205004	
	5% level	-3.526609	
	10% level	-3.194611	

*MacKinnon (1996) one-sided p-values.

EQ. 1

Dependent Variable: LHRWAGE
Method: Least Squares
Included observations: 41

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-5.328453	0.374450	-14.23008	0.0000
LOUTPHR	1.639639	0.093347	17.56492	0.0000
T	-0.018230	0.001748	-10.42776	0.0000

R-squared	0.971222	Mean ependente var	1.493673
Adjusted R-squared	0.969707	S.D. ependente var	0.163977
S.E. of regression	0.028540	Akaike info criterion	-4.204674
Sum squared resid	0.030952	Schwarz criterion	-4.079291
F-statistic	641.2216	Durbin-Watson stat	0.566845
Prob(F-statistic)	0.000000		

EQ.2

Dependent Variable: DLHRWAGE
Method: Least Squares
Included observations: 40 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.003662	0.004220	-0.867802	0.3910
DLOUTPHR	0.809315	0.173454	4.665879	0.0000

R-squared	0.364234	Mean dependent var	0.011547
Adjusted R-squared	0.347503	S.D. dependent var	0.020984
S.E. of regression	0.016950	Akaike info criterion	-5.268344
Sum squared resid	0.010918	Schwarz criterion	-5.183900
F-statistic	21.77043	Durbin-Watson stat	1.526380
Prob(F-statistic)	0.000037		

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.958978	Prob. F(2,36)	0.3929
Obs*R-squared	2.023270	Prob. Chi-Square(2)	0.3636

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Included observations: 40
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000876	0.004272	0.205162	0.8386
DLOUTPHR	-0.049383	0.177354	-0.278446	0.7823
RESID(-1)	0.236610	0.170883	1.384636	0.1747
RESID(-2)	-0.052745	0.167663	-0.314593	0.7549

R-squared	0.050582	Mean dependent var	-3.47E-19
Adjusted R-squared	-0.028536	S.D. dependent var	0.016732
S.E. of regression	0.016969	Akaike info criterion	-5.220249
F-statistic	0.639319	Durbin-Watson stat	1.892379
Prob(F-statistic)	0.594663		