

ANNEX

Equação 1

Dependent Variable: LOG(PRICE)
 Method: Least Squares
 Included observations: 546

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	7.334960	0.259495	28.26627	0.0000
LOG(LOTSIZE)	0.390337	0.030861	12.64833	0.0000
BEDROOMS	0.102557	0.019418	5.281577	0.0000
GARAGEPL	0.059064	0.013988	4.222479	0.0000
(BEDROOMS-3)*GARAGEPL	0.030961	0.018876	1.640186	0.1015
AIRCO	0.227820	0.025011	9.108650	0.0000
R-squared	0.516577	Mean dependent var		11.05896
Adjusted R-squared	0.512101	S.D. dependent var		0.371985
Sum squared resid	36.45647	Schwarz criterion		0.200637
F-statistic	115.4068	Durbin-Watson stat		1.374355
Prob(F-statistic)	0.000000			

Equação 2

Dependent Variable: LOG(PRICE)
 Method: Least Squares
 Included observations: 546

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-37.53848	578.8902	-0.064846	0.9483
LOG(LOTSIZE)	-4.471459	62.25440	-0.071826	0.9428
BEDROOMS	-1.174724	16.35799	-0.071813	0.9428
GARAGEPL	-0.676763	9.420125	-0.071842	0.9428
(BEDROOMS-3)*GARAGEPL	-0.354975	4.936225	-0.071912	0.9427
AIRCO	-2.610550	36.34095	-0.071835	0.9428
FITTED^2	1.111715	14.34100	0.077520	0.9382
FITTED^3	-0.033055	0.429682	-0.076928	0.9387
R-squared	0.516585	Mean dependent var		11.05896
Adjusted R-squared	0.510295	S.D. dependent var		0.371985
Sum squared resid	36.45586	Schwarz criterion		0.223706
F-statistic	82.13077	Durbin-Watson stat		1.374679
Prob(F-statistic)	0.000000			

With FITTED the fitted values for LOG(PRICE) in equation 1

Equação 3

Dependent Variable: RESID^2
 Method: Least Squares
 Included observations: 546

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.038715	0.092870	0.416879	0.6769
LOG(LOTSIZE)	0.000549	0.011045	0.049740	0.9603
BEDROOMS	0.007149	0.006949	1.028671	0.3041
GARAGEPL	0.009409	0.005006	1.879484	0.0607
(BEDROOMS-3)*GARAGEPL	0.010929	0.006756	1.617689	0.1063
AIRCO	-0.015806	0.008951	-1.765795	0.0780
R-squared	0.029371	Mean dependent var		0.066770
Sum squared resid	4.669437	Schwarz criterion		-1.854444
F-statistic	3.268077	Durbin-Watson stat		1.690034
Prob(F-statistic)	0.006449			