

Exercício C10.1

Dependent Variable: I3
 Method: Least Squares
 Sample: 1948 2003
 Included observations: 56

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.733266	0.431967	4.012496	0.0002
INF	0.605866	0.082135	7.376481	0.0000
DEF	0.513058	0.118384	4.333842	0.0001
R-squared	0.602068	Mean dependent var		4.908214
Adjusted R-squared	0.587051	S.D. dependent var		2.868242
S.E. of regression	1.843163	Akaike info criterion		4.112927
Sum squared resid	180.0543	Schwarz criterion		4.221428
Log likelihood	-112.1619	Hannan-Quinn criter.		4.154992
F-statistic	40.09424	Durbin-Watson stat		0.716153
Prob(F-statistic)	0.000000			

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Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.296231	0.425345	3.047480	0.0036
POL80	1.558766	0.505772	3.081956	0.0033
INF	0.608416	0.076253	7.978877	0.0000
DEF	0.362656	0.120248	3.015901	0.0040
R-squared	0.663528	Mean dependent var		4.908214
Adjusted R-squared	0.644117	S.D. dependent var		2.868242
S.E. of regression	1.711077	Akaike info criterion		3.980873
Sum squared resid	152.2449	Schwarz criterion		4.125541
Log likelihood	-107.4644	Hannan-Quinn criter.		4.036960
F-statistic	34.18166	Durbin-Watson stat		0.833250
Prob(F-statistic)	0.000000			