Exercício C10.2

i) equação inicial (sem termo de tendência)

Dependent Variable: LCHNIMP
Method: Least Squares
Sample: 1978M02 1988M12
Included observations: 131

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-17.80283	21.04538	-0.845926	0.3992
LCHEMPI	3.117194	0.479202	6.504967	0.0000
LGAS	0.196343	0.906618	0.216566	0.8289
LRTWEX	0.983018	0.400154	2.456600	0.0154
BEFILE6	0.059574	0.260970	0.228279	0.8198
AFFILE6	-0.032406	0.264297	-0.122613	0.9026
AFDEC6	-0.565245	0.285835	-1.977522	0.0502

R-squared	0.304862	Mean dependent var	6.174599
Adjusted R-squared	0.271226	S.D. dependent var	0.699738
S.E. of regression	0.597354	Akaike info criterion	1.859340
Sum squared resid	44.24709	Schwarz criterion	2.012976
Log likelihood	-114.7867	Hannan-Quinn criter.	1.921769
F-statistic	9.063645	Durbin-Watson stat	1.458415
Prob(F-statistic)	0.000000		

equação com termo de tendência

Dependent Variable: LCHNIMP
Method: Least Squares
Sample: 1978M02 1988M12

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.354654	20.78304	-0.113297	0.9100
T	0.012706	0.003844	3.305123	0.0012
LCHEMPI	-0.686233	1.239711	-0.553542	0.5809
LGAS	0.465671	0.876178	0.531479	0.5960
LRTWEX	0.078223	0.472440	0.165573	0.8688
BEFILE6	0.090470	0.251289	0.360024	0.7194
AFFILE6	0.097006	0.257313	0.376995	0.7068
AFDEC6	-0.351502	0.282542	-1.244072	0.2158

R-squared	0.361563	Mean dependent var	6.174599
Adjusted R-squared	0.325229	S.D. dependent var	0.699738
S.E. of regression	0.574796	Akaike info criterion	1.789520
Sum squared resid	40.63796	Schwarz criterion	1.965104
Log likelihood	-109.2136	Hannan-Quinn criter.	1.860868
F-statistic	9.951134	Durbin-Watson stat	1.552004
Prob(F-statistic)	0.000000		

ii)

Dependent Variable: LCHNIMP
Method: Least Squares
Sample: 1978M02 1988M12

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5.471104	0.098794	55.37869	0.0000
T	0.010823	0.001314	8.238187	0.0000

R-squared	0.344738	Mean dependent var	6.174599
Adjusted R-squared	0.339658	S.D. dependent var	0.699738
S.E. of regression	0.568617	Akaike info criterion	1.723929
Sum squared resid	41.70892	Schwarz criterion	1.767825
Log likelihood	-110.9174	Hannan-Quinn criter.	1.741766
F-statistic	67.86772	Durbin-Watson stat	1.550825
Prob(F-statistic)	0.000000		

iii)

Dependent Variable: LCHNIMP
Sample: 1978M02 1988M12

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	27.31292	31.39751	0.869907	0.3862
T	0.012339	0.003916	3.150671	0.0021
LCHEMPI	-0.451651	1.271528	-0.355203	0.7231
LGAS	-0.820647	1.345056	-0.610121	0.5430
LRTWEX	-0.197145	0.529532	-0.372301	0.7104
BEFILE6	0.164851	0.256979	0.641496	0.5225
AFFILE6	0.153401	0.271986	0.564003	0.5739
AFDEC6	-0.295016	0.299428	-0.985267	0.3266
FEB	-0.355417	0.293754	-1.209915	0.2289
MAR	0.062566	0.254858	0.245492	0.8065
APR	-0.440616	0.258398	-1.705182	0.0909
MAY	0.031300	0.259200	0.120756	0.9041
JUN	-0.200950	0.259213	-0.775229	0.4398
JUL	0.011113	0.268378	0.041407	0.9670
AUG	-0.127113	0.267792	-0.474670	0.6359
SEP	-0.075193	0.258350	-0.291050	0.7716
OCT	0.079763	0.257051	0.310299	0.7569
NOV	-0.260303	0.253062	-1.028612	0.3059
DEC	0.096534	0.261553	0.369080	0.7128

R-squared	0.410570	Mean dependent var	6.174599
Adjusted R-squared	0.315840	S.D. dependent var	0.699738
S.E. of regression	0.578781	Akaike info criterion	1.877592
Sum squared resid	37.51856	Schwarz criterion	2.294605
Log likelihood	-103.9823	Hannan-Quinn criter.	2.047043
F-statistic	4.334110	Durbin-Watson stat	1.421540
Prob(F-statistic)	0.000001		

Wald Test:
Equation: EQ04

Test Statistic	Value	df	Probability
F-statistic	0.846546	(11, 112)	0.5943
Chi-square	9.312004	11	0.5931

Null Hypothesis Summary:

Normalized Restriction (= 0)	Value	Std. Err.
C(9)	-0.355417	0.293754
C(10)	0.062566	0.254858
C(11)	-0.440616	0.258398
C(12)	0.031300	0.259200
C(13)	-0.200950	0.259213
C(14)	0.011113	0.268378
C(15)	-0.127113	0.267792
C(16)	-0.075193	0.258350
C(17)	0.079763	0.257051
C(18)	-0.260303	0.253062
C(19)	0.096534	0.261553

Restrictions are linear in coefficients.