

Exercício C11.7 i)

Dependent Variable: GC

Method: Least Squares

Sample (adjusted): 1961 1995

Included observations: 35 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.011431	0.003778	3.025781	0.0048
GC(-1)	0.446133	0.156047	2.858961	0.0073
R-squared	0.198517	Mean dependent var		0.020661
Adjusted R-squared	0.174229	S.D. dependent var		0.012771
S.E. of regression	0.011606	Akaike info criterion		-6.019227
Sum squared resid	0.004445	Schwarz criterion		-5.930349
Log likelihood	107.3365	Hannan-Quinn criter.		-5.988546
F-statistic	8.173656	Durbin-Watson stat		1.926887
Prob(F-statistic)	0.007311			