Exercício C11.9

i) Estimativa do coeficiente de autocorrelação de 1ª ordem

Equação 1

Dependent Variable: PRCFAT
Method: Least Squares
Sample (adjusted): 1981M02 1989M12
Included observations: 107 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.256901	0.061464	4.179727	0.0001
PRCFAT(-1)	0.709391	0.068929	10.29155	0.0000

R-squared	0.502171	Mean dependent var	0.885493
Adjusted R-squared	0.497430	S.D. dependent var	0.100236
S.E. of regression	0.071060	Akaike info criterion	-2.432083
Sum squared resid	0.530193	Schwarz criterion	-2.382124
Log likelihood	132.1165	Hannan-Quinn criter.	-2.411831
F-statistic	105.9159	Durbin-Watson stat	1.840440
Prob(F-statistic)	0.000000		

Equação 2

Dependent Variable: UNEM
Method: Least Squares
Sample (adjusted): 1981M02 1989M12
Included observations: 107 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.279779	0.228925	1.222140	0.2244
UNEM(-1)	0.957257	0.030777	31.10311	0.0000

R-squared	0.902089	Mean dependent var	7.194393
Adjusted R-squared	0.901157	S.D. dependent var	1.797264
S.E. of regression	0.565048	Akaike info criterion	1.714704
Sum squared resid	33.52436	Schwarz criterion	1.764663
Log likelihood	-89.73665	Hannan-Quinn criter.	1.734957
F-statistic	967.4037	Durbin-Watson stat	2.159981
Prob(F-statistic)	0.000000		

ii) modelo às primeiras diferenças
Equação 3

Dependent Variable: DPRCFAT
Method: Least Squares
Sample (adjusted): 1981M02 1989M12
Included observations: 107 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.126868	0.104811	-1.210440	0.2293
T	0.000143	0.000485	0.295581	0.7682
FEB	0.034623	0.037046	0.934591	0.3525
MAR	0.041935	0.038925	1.077322	0.2842
APR	0.098570	0.038299	2.573715	0.0117
MAY	0.056810	0.037442	1.517300	0.1327
JUN	0.054034	0.034774	1.553869	0.1237
JUL	0.087839	0.033110	2.652932	0.0094
AUG	0.058926	0.039669	1.485443	0.1409
SEP	0.006543	0.037974	0.172305	0.8636
OCT	-0.032390	0.035202	-0.920096	0.3600
NOV	-0.059108	0.035415	-1.669014	0.0986
DEC	0.027279	0.036325	0.750992	0.4546
WKENDS	0.006810	0.007228	0.942177	0.3486
DUNEM	0.012534	0.016109	0.778068	0.4386
SPDLAW	-0.007183	0.023798	-0.301813	0.7635
BELTLAW	0.000825	0.026505	0.031131	0.9752

R-squared	0.343628	Mean dependent var	-0.000608
Adjusted R-squared	0.226939	S.D. dependent var	0.076476
S.E. of regression	0.067240	Akaike info criterion	-2.416345
Sum squared resid	0.406915	Schwarz criterion	-1.991690
Log likelihood	146.2744	Hannan-Quinn criter.	-2.244195
F-statistic	2.944834	Durbin-Watson stat	2.623336
Prob(F-statistic)	0.000617		