Exercício C11.5

i)

Dependent Variable: DGFR
Method: Least Squares
Sample (adjusted): 1916 1984
Included observations: 69 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.267445	1.046219	-1.211454	0.2302
DPE	-0.034835	0.027286	-1.276688	0.2063
DPE(-1)	-0.013144	0.027862	-0.471768	0.6387
DPE(-2)	0.111090	0.027277	4.072620	0.0001
T	0.007878	0.024228	0.325164	0.7461

R-squared	0.233742	Mean dependent var	-0.863768
Adjusted R-squared	0.185851	S.D. dependent var	4.307073
S.E. of regression	3.886280	Akaike info criterion	5.622486
Sum squared resid	966.6028	Schwarz criterion	5.784378
Log likelihood	-188.9758	Hannan-Quinn criter.	5.686714
F-statistic	4.880708	Durbin-Watson stat	1.419596
Prob(F-statistic)	0.001692		

ii)

Dependent Variable: DGFR
Method: Least Squares
Sample (adjusted): 1916 1984
Included observations: 69 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.650254	0.581765	-1.117727	0.2679
DPE	-0.075164	0.032357	-2.322971	0.0234
DPE(-1)	-0.051386	0.033163	-1.549504	0.1263
DPE(-2)	0.088256	0.027977	3.154621	0.0025
WW2	4.839223	2.831973	1.708782	0.0924
PILL	-1.676145	1.004765	-1.668196	0.1002

R-squared	0.295605	Mean dependent var	-0.863768
Adjusted R-squared	0.239701	S.D. dependent var	4.307073
S.E. of regression	3.755557	Akaike info criterion	5.567292
Sum squared resid	888.5653	Schwarz criterion	5.761562
Log likelihood	-186.0716	Hannan-Quinn criter.	5.644365
F-statistic	5.287700	Durbin-Watson stat	1.561962
Prob(F-statistic)	0.000406		