Exercício C12.6

i)

Dependent Variable: GC
Method: Least Squares
Included observations: 36 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.008079	0.001899	4.254154	0.0002
GY	0.570781	0.067354	8.474284	0.0000

R-squared	0.678680	Mean dependent var	0.020474
Adjusted R-squared	0.669229	S.D. dependent var	0.012637
S.E. of regression	0.007268	Akaike info criterion	-6.956677
Sum squared resid	0.001796	Schwarz criterion	-6.868703
Log likelihood	127.2202	Hannan-Quinn criter.	-6.925972
F-statistic	71.81348	Durbin-Watson stat	2.115442
Prob(F-statistic)	0.000000		

Dependent Variable: RES
Method: Least Squares
Included observations: 35 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000558	0.002136	-0.261339	0.7955
GY	0.024281	0.079154	0.306761	0.7610
RES(-1)	-0.118971	0.205142	-0.579945	0.5660

R-squared	0.010440	Mean dependent var	-5.36E-05
Adjusted R-squared	-0.051407	S.D. dependent var	0.007261
S.E. of regression	0.007445	Akaike info criterion	-6.880697
Sum squared resid	0.001774	Schwarz criterion	-6.747382
Log likelihood	123.4122	Hannan-Quinn criter.	-6.834677
F-statistic	0.168808	Durbin-Watson stat	1.953465
Prob(F-statistic)	0.845419		

ii)

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

F-statistic	8.173656	Durbin-Watson stat	1.926887
Prob(F-statistic)	0.007311		

Dependent Variable: RES2
Method: Least Squares
Included observations: 35 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000120	6.72E-05	1.790920	0.0828
GC(-1)	0.006790	0.006646	1.021687	0.3146
GC(-1)^2	-0.228254	0.169507	-1.346578	0.1876

R-squared	0.063247	Mean dependent var	0.000127
Adjusted R-squared	0.004700	S.D. dependent var	0.000188
S.E. of regression	0.000188	Akaike info criterion	-14.24069
Sum squared resid	1.13E-06	Schwarz criterion	-14.10737
Log likelihood	252.2121	Hannan-Quinn criter.	-14.19467
F-statistic	1.080276	Durbin-Watson stat	2.044793
Prob(F-statistic)	0.351562		

iii)
Dependent Variable: RES
Method: Least Squares
Included observations: 33 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.005459	0.017511	0.311729	0.7575
GC(-1)	-0.268244	0.838017	-0.320094	0.7512
RES(-1)	0.303847	0.842236	0.360762	0.7209
RES(-2)	0.075279	0.415654	0.181110	0.8575

R-squared	0.007035	Mean dependent var	-0.000102
Adjusted R-squared	-0.095685	S.D. dependent var	0.011680
S.E. of regression	0.012226	Akaike info criterion	-5.857239
Sum squared resid	0.004335	Schwarz criterion	-5.675844
Log likelihood	100.6444	Hannan-Quinn criter.	-5.796205
F-statistic	0.068488	Durbin-Watson stat	1.972058
Prob(F-statistic)	0.976252		

Wald Test:
Equation: EQUA_TESTE_AUTOC

Test Statistic	Value	df	Probability
F-statistic	0.102207	(2, 29)	0.9032
Chi-square	0.204415	2	0.9028

Null Hypothesis Summary:

Normalized Restriction (= 0)	Value	Std. Err.
C(3)	0.303847	0.842236
C(4)	0.075279	0.415654