

Exercício C4.8

ii)

Dependent Variable: NETTFA
 Method: Least Squares
 Sample: 1 9275 IF FSIZE=1
 Included observations: 2017

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-43.03981	4.080393	-10.54796	0.0000
INC	0.799317	0.059731	13.38200	0.0000
AGE	0.842656	0.092017	9.157631	0.0000
R-squared	0.119343	Mean dependent var		13.59498
Adjusted R-squared	0.118469	S.D. dependent var		47.59058
S.E. of regression	44.68275	Akaike info criterion		10.43854
Sum squared resid	4021048.	Schwarz criterion		10.44688
Log likelihood	-10524.27	Hannan-Quinn criter.		10.44160
F-statistic	136.4648	Durbin-Watson stat		1.959509
Prob(F-statistic)	0.000000			

v)

Dependent Variable: NETTFA
 Method: Least Squares
 Sample: 1 9275 IF FSIZE=1
 Included observations: 2017

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-10.57095	2.060678	-5.129843	0.0000
INC	0.820681	0.060900	13.47589	0.0000
R-squared	0.082673	Mean dependent var		13.59498
Adjusted R-squared	0.082218	S.D. dependent var		47.59058
S.E. of regression	45.59223	Akaike info criterion		10.47834
Sum squared resid	4188483.	Schwarz criterion		10.48390
Log likelihood	-10565.41	Hannan-Quinn criter.		10.48038
F-statistic	181.5995	Durbin-Watson stat		1.914495
Prob(F-statistic)	0.000000			

Dependent Variable: AGE
 Method: Least Squares
 Sample: 1 9275 IF FSIZE=1
 Included observations: 2017

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	38.53156	0.488938	78.80656	0.0000
INC	0.025354	0.014450	1.754633	0.0795
R-squared	0.001526	Mean dependent var		39.27814
Adjusted R-squared	0.001030	S.D. dependent var		10.82328
S.E. of regression	10.81770	Akaike info criterion		7.601236
Sum squared resid	235800.7	Schwarz criterion		7.606798
Log likelihood	-7663.846	Hannan-Quinn criter.		7.603277
F-statistic	3.078736	Durbin-Watson stat		1.897723
Prob(F-statistic)	0.079474			

Correlação(INC,AGE)

	INC	AGE
INC	1.000000	0.039059
AGE	0.039059	1.000000