Exercício C8.3

Dependent Variable: LPRICE
Included observations: 88

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.297042	0.651284	-1.991517	0.0497
LLOTSIZE	0.167967	0.038281	4.387714	0.0000
LSQRFT	0.700232	0.092865	7.540306	0.0000
BDRMS	0.036958	0.027531	1.342415	0.1831

R-squared	0.642965	Mean dependent var	5.633180
Adjusted R-squared	0.630214	S.D. dependent var	0.303573
S.E. of regression	0.184603	Akaike info criterion	-0.496833
Sum squared resid	2.862563	Durbin-Watson stat	2.088996
F-statistic	50.42374	Prob(F-statistic)	0.000000

Dependent Variable: RES^2
Included observations: 88

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	12.20696	6.692663	1.823931	0.0720
LLOTSIZE	-1.272828	0.708256	-1.797131	0.0762
LSQRFT	-1.756780	1.664948	-1.055156	0.2946
BDRMS	0.287872	0.284522	1.011773	0.3148
LLOTSIZE^2	0.023520	0.016296	1.443344	0.1529
LSQRFT^2	0.040274	0.123074	0.327236	0.7444
BDRMS^2	-0.005091	0.009056	-0.562166	0.5756
LLOTSIZE*LSQRFT	0.120860	0.072130	1.675592	0.0978
LLOTSIZE*BDRMS	-0.025276	0.032063	-0.788309	0.4329
LSQRFT*BDRMS	-0.001095	0.048247	-0.022696	0.9820

R-squared	0.108516	Mean dependent var	0.032529
Adjusted R-squared	0.005653	S.D. dependent var	0.073605
S.E. of regression	0.073397	Akaike info criterion	-2.279236
Sum squared resid	0.420190	Durbin-Watson stat	2.100418
F-statistic	1.054954	Prob(F-statistic)	0.405314

Nota: RES são os resíduos da primeira equação.

Heteroskedasticity Test: White

F-statistic	1.054957	Prob. F(9,78)	0.4053
Obs*R-squared	9.549452	Prob. Chi-Square(9)	0.3882
Scaled explained SS	22.02146	Prob. Chi-Square(9)	0.0088