Exercício C9.1

Dependent Variable: LSALARY
Method: Least Squares
Included observations: 209

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4.297602	0.293253	14.65495	0.0000
LSALES	0.288387	0.033617	8.578551	0.0000
ROE	0.016657	0.003968	4.197763	0.0000
ROSNEG	-0.225675	0.109338	-2.064012	0.0403

R-squared	0.296606	Mean dependent var	6.950386
Adjusted R-squared	0.286313	S.D. dependent var	0.566374
S.E. of regression	0.478473	Akaike info criterion	1.382519
Sum squared resid	46.93197	Schwarz criterion	1.446488
F-statistic	28.81470	Prob(F-statistic)	0.000000

Dependent Variable: LSALARY
Included observations: 209

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-12.46252	122.5825	-0.101666	0.9191
LSALES	-1.215512	17.77710	-0.068375	0.9456
ROE	-0.068887	1.026881	-0.067083	0.9466
ROSNEG	0.961181	13.91840	0.069058	0.9450
YFIT^2	1.143354	8.878936	0.128771	0.8977
YFIT^3	-0.073343	0.425674	-0.172298	0.8634

R-squared	0.305728	Mean dependent var	6.950386
Adjusted R-squared	0.288627	S.D. dependent var	0.566374
S.E. of regression	0.477696	Akaike info criterion	1.388605
Sum squared resid	46.32336	Schwarz criterion	1.484558
F-statistic	17.87849	Prob(F-statistic)	0.000000

Nota: YFIT é a série dos valores ajustados de LSALARY, na equação 1.

Wald Test:

Test Statistic	Value	df	Probability
F-statistic	1.333535	(2, 203)	0.2658
Chi-square	2.667070	2	0.2635