

## Aula T26 – Teste RESET

### 1. Teste RESET aplicado ao modelo da equação 1

#### Equação 1

Dependent Variable: PRICE

Method: Least Squares

Included observations: 88

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-21.77031	29.47504	-0.738601	0.4622
LOTSIZE	0.002068	0.000642	3.220096	0.0018
SQRFT	0.122778	0.013237	9.275093	0.0000
BDRMS	13.85252	9.010145	1.537436	0.1279
R-squared	0.672362	Mean dependent var		293.5460
Adjusted R-squared	0.660661	S.D. dependent var		102.7134
S.E. of regression	59.83348	Akaike info criterion		11.06540
Sum squared resid	300723.8	Schwarz criterion		11.17800
Log likelihood	-482.8775	Hannan-Quinn criter.		11.11076
F-statistic	57.46023	Durbin-Watson stat		2.109796
Prob(F-statistic)	0.000000			

Dependent Variable: PRICE

Method: Least Squares

Included observations: 88

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	237.8932	89.28746	2.664352	0.0093
LOTSIZE	-0.001041	0.001185	-0.878182	0.3824
SQRFT	-0.051600	0.058296	-0.885130	0.3786
BDRMS	-5.406932	10.64541	-0.507912	0.6129
PRICEF^2	0.002020	0.000659	3.063922	0.0029
R-squared	0.705654	Mean dependent var		293.5460
Adjusted R-squared	0.691469	S.D. dependent var		102.7134
S.E. of regression	57.05281	Akaike info criterion		10.98097
Sum squared resid	270166.9	Schwarz criterion		11.12173
Log likelihood	-478.1628	Hannan-Quinn criter.		11.03768
F-statistic	49.74524	Durbin-Watson stat		2.041451
Prob(F-statistic)	0.000000			

Dependent Variable: PRICE  
 Method: Least Squares  
 Included observations: 88

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	166.0973	317.4325	0.523252	0.6022
LOTSIZE	0.000154	0.005203	0.029545	0.9765
SQRFT	0.017599	0.299251	0.058810	0.9532
BDRMS	2.174904	33.88811	0.064179	0.9490
PRICEF^2	0.000353	0.007099	0.049786	0.9604
PRICEF^3	1.55E-06	6.55E-06	0.235810	0.8142

  

R-squared	0.705853	Mean dependent var	293.5460
Adjusted R-squared	0.687918	S.D. dependent var	102.7134
S.E. of regression	57.38018	Akaike info criterion	11.00302
Sum squared resid	269983.8	Schwarz criterion	11.17193
Log likelihood	-478.1329	Hannan-Quinn criter.	11.07107
F-statistic	39.35451	Durbin-Watson stat	2.039858
Prob(F-statistic)	0.000000		

Wald Test:

Test Statistic	Value	df	Probability
F-statistic	4.668205	(2, 82)	0.0120
Chi-square	9.336411	2	0.0094

Null Hypothesis: C(5)=C(6)=0

## 2. Teste RESET aplicado ao modelo da equação 2

### Equação 2

Dependent Variable: LPRICE  
 Method: Least Squares  
 Included observations: 88

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.297041	0.651284	-1.991515	0.0497
LLOTSIZE	0.167967	0.038281	4.387712	0.0000
LSQRFT	0.700232	0.092865	7.540306	0.0000
BDRMS	0.036958	0.027531	1.342411	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	Schwarz criterion	-0.384227
Log likelihood	25.86066	Hannan-Quinn criter.	-0.451467
F-statistic	50.42372	Durbin-Watson stat	2.088995
Prob(F-statistic)	0.000000		

Dependent Variable: LPRICE  
Method: Least Squares  
Included observations: 88

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	87.88594	240.9738	0.364712	0.7163
LLOTSIZE	-4.181028	12.59521	-0.331954	0.7408
LSQRFT	-17.34937	52.48991	-0.330528	0.7418
BDRMS	-0.925342	2.769750	-0.334089	0.7392
LPRICEF^2	3.910295	13.01429	0.300462	0.7646
LPRICEF^3	-0.192767	0.752080	-0.256311	0.7984

R-squared	0.663987	Mean dependent var	5.633180
Adjusted R-squared	0.643498	S.D. dependent var	0.303573
S.E. of regression	0.181256	Akaike info criterion	-0.512062
Sum squared resid	2.694020	Schwarz criterion	-0.343152
Log likelihood	28.53071	Hannan-Quinn criter.	-0.444012
F-statistic	32.40761	Durbin-Watson stat	2.019279
Prob(F-statistic)	0.000000		

Wald Test:

Test Statistic	Value	df	Probability
F-statistic	2.565043	(2, 82)	0.0831
Chi-square	5.130086	2	0.0769

Null Hypothesis: C(5)=C(6)=0