Vedlegg til eksamensoppgaven i SØK3001- Økonometri - høst 2013

Utskrift 1

EQ(1) Modelling P by OLS-CS (using anders2.data.xls)
      The estimation sample is: 1923 to 1996

	Coefficient	Std.Error	t-value	t-prob
Constant	0.794263	38.26	0.0208	0.983
D	10.6511	1.498	7.11	0.000
C	39.0183	37.37	1.04	0.300

sigma	16.8032	RSS	20046.6157
R^2	0.423268	F(2,71) =	26.05 [0.000]**
		DW	0.571
no. of observations	74	no. of parameters 3	
mean(P) 72.3683		var(P) 469.716	

Utskrift 2

EQ(2) Modelling P by OLS-CS (using anders2.data.xls)
      The estimation sample is: 1923 to 1996

	Coefficient	Std.Error	t-value	t-prob
Constant	40.4074	4.885	8.27	0.000
D	10.6926	1.498	7.14	0.000

sigma	16.8137	RSS	20354.3759
R^2	0.414414	F(1,72) =	50.95 [0.000]**
		DW	0.567
no. of observations	74	no. of parameters 2	
mean(P) 72.3683		var(P) 469.716	

Utskrift 3

EQ(3) Modelling P by OLS-CS (using anders2.data.xls)
      The estimation sample is: 1923 to 1996

	Coefficient	Std.Error	t-value	t-prob
D	10.6539	1.481	7.19	0.000
C	39.7879	4.737	8.40	0.000

sigma	16.6861	RSS	20046.7374
		DW	0.572
no. of observations	74	no. of parameters 2	
mean(P) 72.3683		var(P) 469.716	

<u>Utskrift 4</u>

EQ(4) Modelling P by OLS-CS (using anders2.data.xls)
    The estimation sample is: 1923 to 1996

	Coefficient	Std.Error	t-value	t-prob
Constant	45.1276	3.526	12.8	0.000
D	9.29604	1.080	8.61	0.000
$\hat{u}$	0.769830	0.09149	8.41	0.000

sigma	11.9806	RSS	10190.9267	
R^2	0.7068		F(2,71) =	85.58 [0.000]**
		DW	2	
no. of observations	74	no. of parameters	3	
mean(P)	72.3683	var(P)	469.716	