

LA ECONOMIA A UN AÑO DE GOBIERNO

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Visión Econométrica Inicial

|_ AUTO LNPIB LNEXP LNFBKC LNRELWP/RSTAT NOCONSTANT

REQUIRED MEMORY IS PAR= 6 CURRENT PAR= 2000

DEPENDENT VARIABLE = LNPIB

..NOTE..R-SQUARE,ANOVA,RESIDUALS DONE ON ORIGINAL VARS

LEAST SQUARES ESTIMATION 16 OBSERVATIONS
BY COCHRANE-ORCUTT TYPE PROCEDURE WITH CONVERGENCE = 0.00100

LOG L.F. = 24.3539 AT RHO = 0.51364

	ESTIMATE	ASYMPTOTIC VARIANCE	ASYMPTOTIC ST.ERROR	ASYMPTOTIC T-RATIO
RHO	0.51364	0.04601	0.21450	2.39456

R-SQUARE = 0.9640 R-SQUARE ADJUSTED = 0.9585
 VARIANCE OF THE ESTIMATE-SIGMA**2 = 0.33674E-02
 STANDARD ERROR OF THE ESTIMATE-SIGMA = 0.58029E-01
 SUM OF SQUARED ERRORS-SSE= 0.43776E-01
 MEAN OF DEPENDENT VARIABLE = 9.5323
 LOG OF THE LIKELIHOOD FUNCTION = 24.3539
 RAW MOMENT R-SQUARE = 1.0000

VARIABLE NAME	ESTIMATED COEFFICIENT	STANDARD ERROR	T-RATIO	PARTIAL CORR.	STANDARDIZED COEFFICIENT	ELASTICITY AT MEANS
LNEXP	0.52348	0.1196	4.378	0.001	0.772	0.5970
LNFBKC	0.33287	0.9603E-01	3.466	0.004	0.693	0.5659
LNRELWP	0.64593	0.1569	4.116	0.001	0.752	0.1680

DURBIN-WATSON = 1.6586 VON NEUMANN RATIO = 1.7692 RHO = 0.07990

RESIDUAL SUM = 0.49562E-01 RESIDUAL VARIANCE = 0.35053E-02

SUM OF ABSOLUTE ERRORS= 0.69051

R-SQUARE BETWEEN OBSERVED AND PREDICTED = 0.9638

RUNS TEST: 7 RUNS, 9 POS, 0 ZERO, 7 NEG NORMAL STATISTIC = -0.9869

DURBIN H STATISTIC (ASYMPTOTIC NORMAL) = 0.62219

MODIFIED FOR AUTO ORDER=1

