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83

:

$$\ln Y = r_0 + r_1 D1 + r_2 D2 + r_3 (D1 \cdot D2) + s_0 \ln X + s_1 (D1 \cdot \ln X) + s_2 (D2 \cdot \ln X) + s_3 (D1 \cdot D2 \cdot \ln X) + u$$

:

$$\widehat{\ln Y} = 100 + \underset{(0.01)}{0.2} D1 - \underset{(0.03)}{0.4} D2 + \underset{(0.05)}{0.3} (D1 \cdot D2) + \underset{(0.1)}{3} \ln X + \underset{(0.01)}{1} (D1 \cdot \ln X) - \underset{(0.05)}{1.5} (D2 \cdot \ln X) - \underset{(0.04)}{2} (D1 \cdot D2 \cdot \ln X)$$

- Y

.0 -

1-

D1

.0 -

1-

D2

-X

$$C\hat{o}v(\hat{S}_0, \hat{S}_2) = 0.425$$

$$C\hat{o}v(\hat{S}_1, \hat{S}_3) = -0.005$$

$$C\hat{o}v(\hat{S}_0, \hat{S}_1) = -0.025$$

$$R^2 = 0.5$$

?

?

? α_3

1%

1%

()

.3%-

1%

()

1%

.2%

?

.1

?

.2

?

.3

?

R²

.F=3

.4