

מבוא לאקונומטריקה

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- Q

- P1

- P2

- inc

. STATA-

(1) $Q = \Gamma + S_1P1 + S_2P2 + S_3inc + u$

Source	SS	df	MS			
Model	48695526.3	3	16231842.1			
Residual	13900829.7	12	1158402.47			
Total	62596356	15	4173090.4			

Number of obs =	16
F(3, 12) =	14.01
Prob > F =	0.0003
R-squared =	0.7779
Adj R-squared =	0.7224
Root MSE =	1076.3

q	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
p1	-3628.186	635.6284	-5.71	0.000	-5013.101	-2243.271
p2	2633.755	1012.637	2.60	0.023	427.4083	4840.101
inc	-19.25394	30.69466	-0.63	0.542	-86.13185	47.62397
_cons	13354.6	6485.421	2.06	0.062	-775.9175	27485.12

(2) $Q = \Gamma + S inc + u$

. regress q inc

Source	SS	df	MS			
Model	10678865.2	1	10678865.2			
Residual	51917490.8	14	3708392.2			
Total	62596356	15	4173090.4			

Number of obs =	16
F(1, 14) =	2.88
Prob > F =	0.1118
R-squared =	0.1706
Adj R-squared =	0.1114
Root MSE =	1925.7

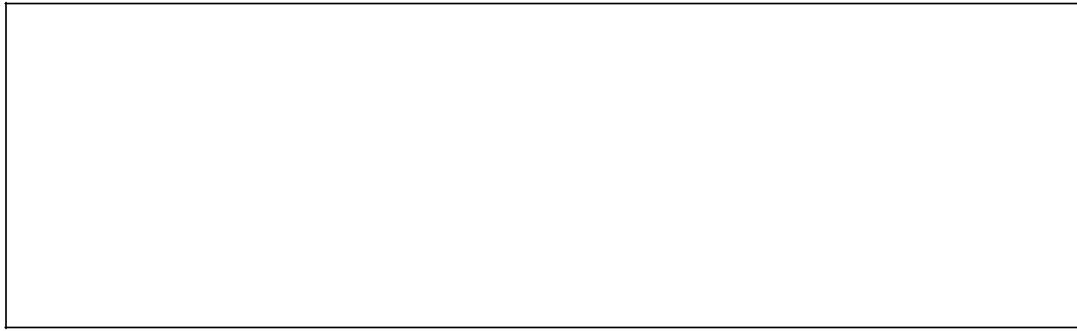
q	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
inc	-85.49271	50.38014	-1.70	0.112	-193.5474	22.56194
_cons	23079.37	9108.079	2.53	0.024	3544.486	42614.26

.01 " , (2)



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,0.05 " (1)



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,0.05 " (2)



?0.10 " , (1)



?0.10 " , (1)



20.10 " ,

,(1)

$H_0 : S_{P1} = 0$ - 0.01 "

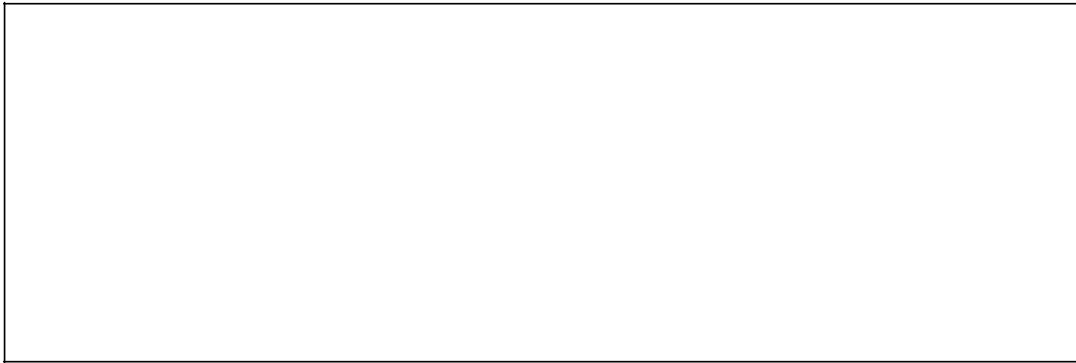
$H_0 : S_{P2} = 0$ - 0.01 "

$H_0 : S_{P1} = S_{P2} = 0$ 0.01 " F
 $H_1 : \text{else}$

$H_0 : S_{P1} = S_{P2} = 0$
 $H_1 : \text{else}$

/ ? F
?
/

.05 " $H_0 : S_{P1} = S_{P2} = S_{inc} = 0$
 $H_1 : \text{else}$



4000- ,0.05 " ,
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4000- , ,0.05 " ,
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:(,)

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: , 1

$$n =$$

$$R^2 =$$

$$\Sigma e^2 =$$

$$\Sigma y^2 =$$

$$\Sigma \hat{y}^2 =$$

$$\overline{R^2} =$$

$$a =$$

$$t - value_{p1} =$$

$$F - stat =$$

$$b_2 =$$

100

.(Q)

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- , - PRICE

- , - INCOME

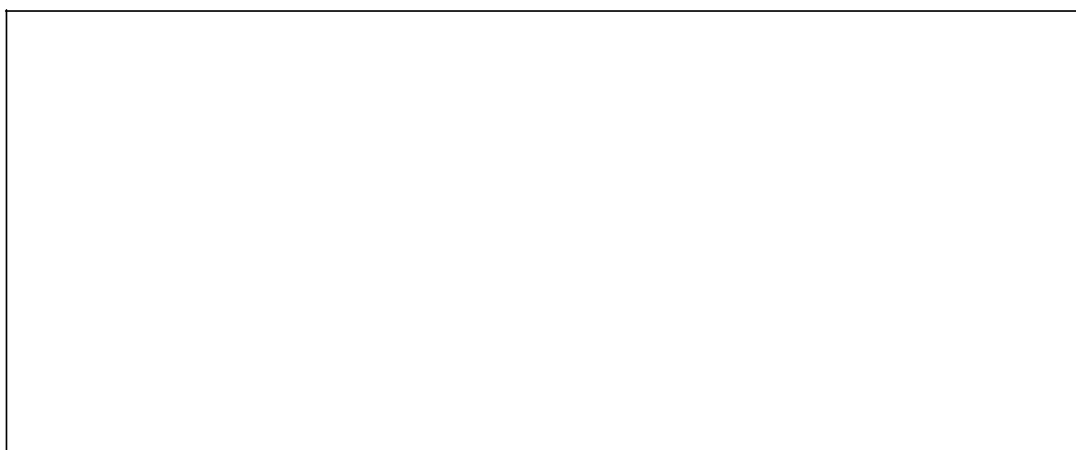
- , - PIRSUM

- , - NEGED

Dependent Variable: Q				
Included observations: 100				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
CONST	24.91442	9.318612	2.673619	0.0088
PRICE	-0.477445	0.313888	-1.521068	0.1316
INCOME	0.014238	0.085809	0.165930	0.8686
PIRSUM	1.142248	0.084490	13.51933	0.0000
NEGED	-0.843920	0.574196	-1.469742	0.1449
R-squared	0.738548			

0.10

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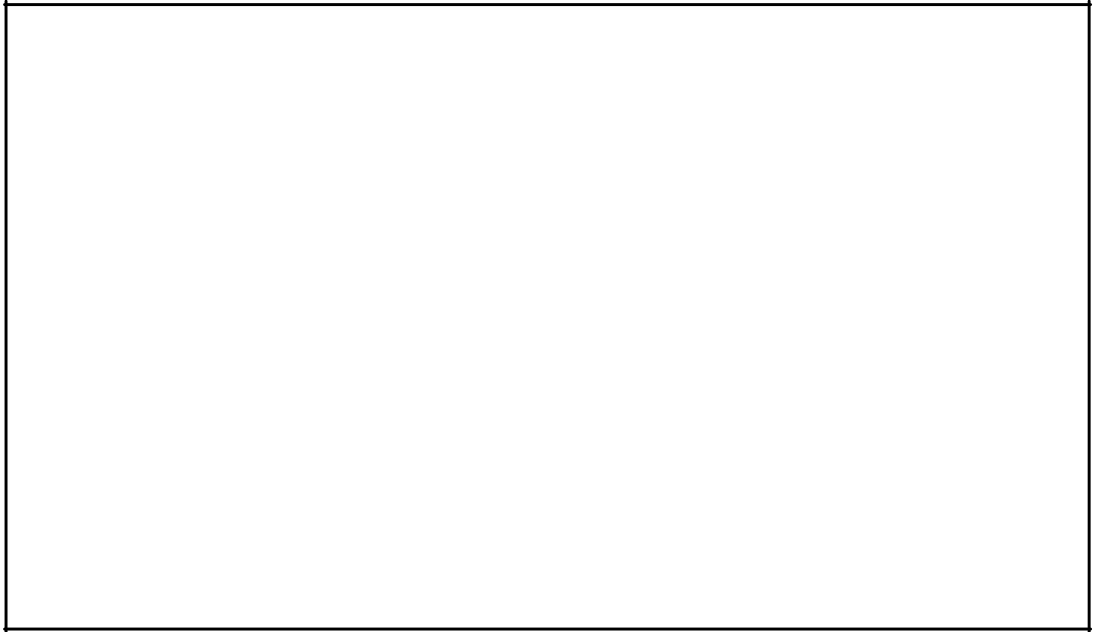


.05 "

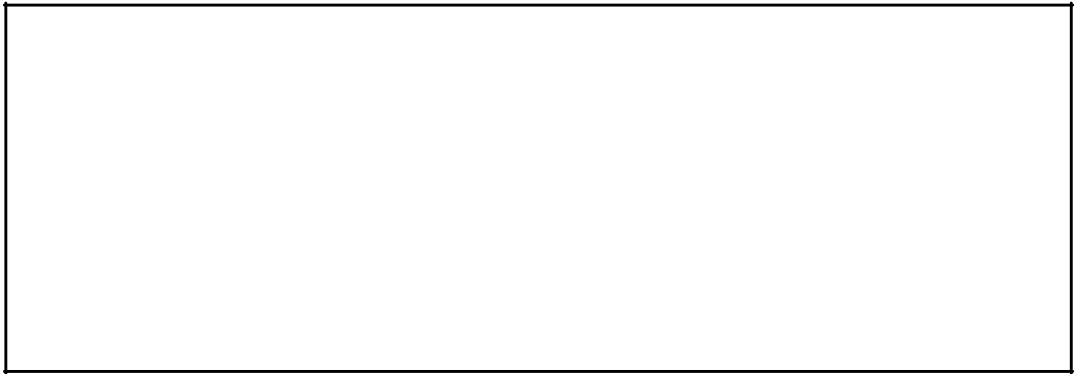
.01 -

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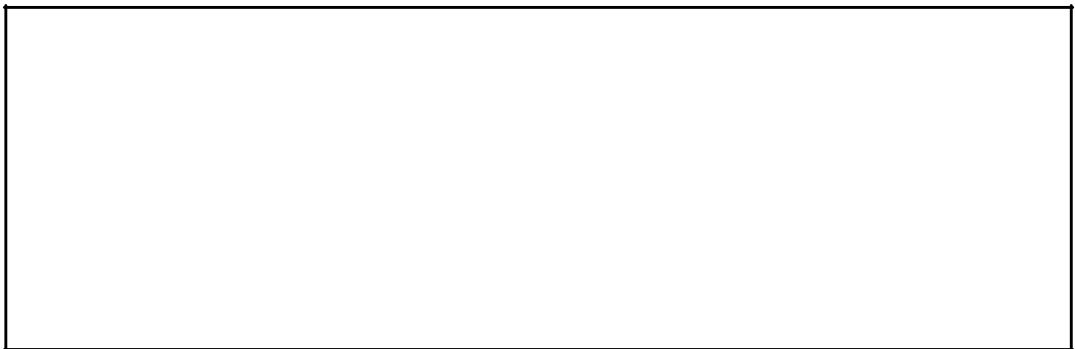
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.05 " WALD



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(\$) - Y

(\$) - X₁

(") - X₂

(\$) - X₃

() - X₄

() - X₅

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$$\hat{Y} = 0.3 + 8.2 X_1 \quad R^2 = 0.1014$$

(0.1) (3.1)

.t 0.05 "



.F 0.05 "



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$$\hat{Y} = \underset{(0.1)}{0.2} + \underset{(3.1)}{9.1} X_1 - \underset{(0.4)}{0.3} X_2 + \underset{(0.016)}{0.009} X_3 \quad R^2 = 0.161$$

/ 0.05 " , X₂

/ 0.05 " , X₃

- , X₃ - X₂

. . , X₃ - X₂ ,

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:(WALD F)F 0.01 "



: $X_5 - X_4$,

$$\hat{Y} = 0.171 + \underset{(2.44)}{7.27} X_1 + \underset{(0.23)}{0.547} X_2 + \underset{(0.0005)}{0.00073} X_3 + \underset{(0.05)}{0.06384} X_4 - \underset{(0.002)}{0.0043} X_5 \quad R^2 = 0.897$$

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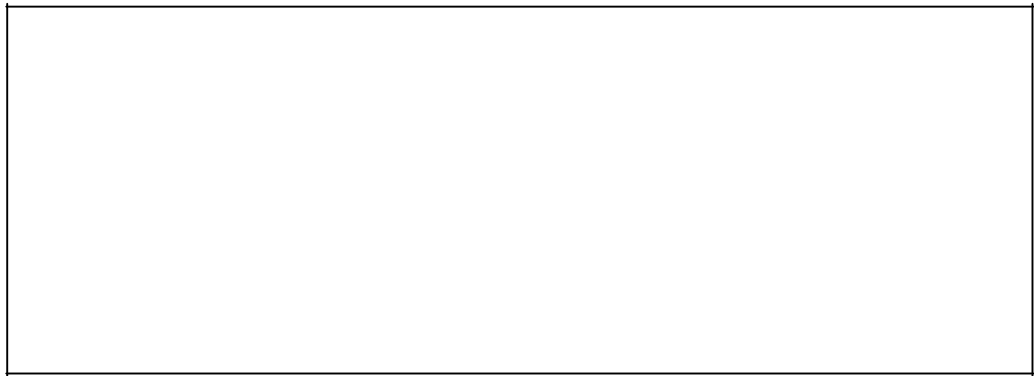
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$X_4 - X_3$,

$.R^2 = 0.24$. ,0.05 "

.05 "



.05 " ? (0.05 ") $X_4 - X_3$

