

Regresjon 1

Source	SS	df	MS	Number of obs	=	129
Model	.139644582	4	.034911145	F(4, 124)	=	4.83
Residual	.895703143	124	.007223412	Prob > F	=	0.0012
				R-squared	=	0.1349
				Adj R-squared	=	0.1070
Total	1.03534773	128	.008088654	Root MSE	=	.08499

CAR	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
Crossdum	-.0066205	.0157881	-0.42	0.676	-.0378697	.0246286
Cashdum	-.0867689	.0216918	-4.00	0.000	-.129703	-.0438348
Mixdum	-.0780922	.0229305	-3.41	0.001	-.1234781	-.0327063
Vertdum	.0119378	.0155773	0.77	0.445	-.018894	.0427696
_cons	.0984683	.0209478	4.70	0.000	.0570067	.1399299

White's test for heteroskedastisitet

Source	SS	df	MS	Number of obs	=	129
Model	.00588885	9	.000654317	F(9, 119)	=	1.18
Residual	.066184491	119	.000556172	Prob > F	=	0.3163
				R-squared	=	0.0817
				Adj R-squared	=	0.0123
Total	.072073341	128	.000563073	Root MSE	=	.02358

uhat2	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
Crossdum	-.0061835	.0125855	-0.49	0.624	-.0311039	.018737
Cashdum	-.0122762	.0111579	-1.10	0.273	-.0343698	.0098175
Mixdum	-.0121562	.0111334	-1.09	0.277	-.0342013	.009889
Vertdum	.0129502	.0106958	1.21	0.228	-.0082286	.034129
c.Crossdum#c.Crossdum	0	(omitted)				
c.Cashdum#c.Cashdum	0	(omitted)				
c.Mixdum#c.Mixdum	0	(omitted)				
c.Vertdum#c.Vertdum	0	(omitted)				
c.Crossdum#c.Cashdum	.0067918	.012596	0.54	0.591	-.0181497	.0317332
c.Crossdum#c.Mixdum	.0071826	.0133288	0.54	0.591	-.0192099	.033575
c.Crossdum#c.Vertdum	.0015197	.0093216	0.16	0.871	-.016938	.0199774
c.Cashdum#c.Mixdum	0	(omitted)				
c.Cashdum#c.Vertdum	-.0091633	.0127012	-0.72	0.472	-.0343129	.0159863
c.Mixdum#c.Vertdum	-.0123984	.0131858	-0.94	0.349	-.0385076	.0137109
_cons	.0137468	.0083438	1.65	0.102	-.0027747	.0302683

Korrelasjonsmatrise

	Crossdum	Cashdum	Mixdum	Vertdum
Crossdum	1.0000			
Cashdum	0.2350	1.0000		
Mixdum	-0.0573	-0.6950	1.0000	
Vertdum	0.0106	0.0573	-0.0277	1.0000

Test for autokorrelasjon

Source	SS	df	MS	Number of obs	=	128
Model	.14237437	5	.028474874	F(5, 122)	=	3.91
Residual	.888685136	122	.007284304	Prob > F	=	0.0025
				R-squared	=	0.1381
				Adj R-squared	=	0.1028
Total	1.03105951	127	.008118579	Root MSE	=	.08535

CAR	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
Crossdum	-.0055772	.0159159	-0.35	0.727	-.0370844	.0259299
Cashdum	-.0847992	.0220603	-3.84	0.000	-.1284698	-.0411286
Mixdum	-.0745265	.023331	-3.19	0.002	-.1207125	-.0283405
Vertdum	.0128179	.0156843	0.82	0.415	-.0182307	.0438666
CAR_01	.059321	.085417	0.69	0.489	-.1097705	.2284125
_cons	.0936671	.0218499	4.29	0.000	.050413	.1369213

Bakover-eliminasjon

Source	SS	df	MS	Number of obs	=	129
Model	.138374397	3	.046124799	F(3, 125)	=	6.43
Residual	.896973328	125	.007175787	Prob > F	=	0.0004
				R-squared	=	0.1337
				Adj R-squared	=	0.1129
Total	1.03534773	128	.008088654	Root MSE	=	.08471

CAR	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
Cashdum	-.0892409	.0208065	-4.29	0.000	-.1304194	-.0480623
Mixdum	-.0795514	.0225901	-3.52	0.001	-.12426	-.0348429
Vertdum	.0119739	.0155256	0.77	0.442	-.0187532	.042701
_cons	.0963405	.0202568	4.76	0.000	.0562497	.1364312

Bakover-eliminasjon 2

Source	SS	df	MS	Number of obs	=	129
Model	.134106214	2	.067053107	F(2, 126)	=	9.37
Residual	.901241511	126	.00715271	Prob > F	=	0.0002
Total	1.03534773	128	.008088654	R-squared	=	0.1295
				Adj R-squared	=	0.1157
				Root MSE	=	.08457

CAR	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
Cashdum	-.0883924	.0207439	-4.26	0.000	-.129444	-.0473408
Mixdum	-.0792584	.0225505	-3.51	0.001	-.1238852	-.0346315
_cons	.1034159	.0180312	5.74	0.000	.0677328	.1390991

Ramsey RESET test

Ramsey RESET test using powers of the fitted values of CAR

Ho: model has no omitted variables

F(3, 119) = **1.54**

Prob > F = **0.2070**