VIOLÊNCIA E VULNERABILIDADES URBANAS: TEORIA DA AMBIÊNCIA RESTRITIVA

RESULTADOS DOS MODELOS DE REGRESSÃO NO *SOFTWARE GEODA*

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REGRESSION
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SUMMARY OF OUTPUT: ORDINARY LEAST SQUARES ESTIMATION
Data set            :  REGRESSAO 21_IAR X X IV
Dependent Variable  :         I.V  Number of Observations:  497
Mean dependent var  :     0.31015  Number of Variables   :    4
S.D. dependent var  :     0.10427  Degrees of Freedom    :  493

R-squared           :    0.577563  F-statistic           :      224.68
Adjusted R-squared  :    0.574993  Prob(F-statistic)     :           0
Sum squared residual:     2.28264  Log likelihood        :     632.527
Sigma-square        :   0.0046301  Akaike info criterion :    -1257.05
S.E. of regression  :   0.0680449  Schwarz criterion     :    -1240.22
Sigma-square ML     :  0.00459284
S.E of regression ML:   0.0677705

-----------------------------------------------------------------------------
       Variable      Coefficient      Std.Error    t-Statistic   Probability
-----------------------------------------------------------------------------
          CONSTANT    -0.0659443      0.0243729       -2.70564     0.00705
               F1C      0.439979      0.0189587        23.2072     0.00000
               F2C      0.166928      0.0204535        8.16132     0.00000
               F3C      0.209356      0.0253409        8.26162     0.00000
-----------------------------------------------------------------------------

REGRESSION DIAGNOSTICS
MULTICOLLINEARITY CONDITION NUMBER   20.574570
TEST ON NORMALITY OF ERRORS
TEST                  DF           VALUE            PROB
Jarque-Bera            2           227.1676         0.00000

DIAGNOSTICS FOR HETEROSKEDASTICITY
RANDOM COEFFICIENTS
TEST                  DF           VALUE            PROB
Breusch-Pagan test     3            77.1453         0.00000
Koenker-Bassett test   3            32.5721         0.00000

DIAGNOSTICS FOR SPATIAL DEPENDENCE
FOR WEIGHT MATRIX : MATR PESO REGRESSAO 21_IAR X X IV
   (row-standardized weights)
TEST                           MI/DF        VALUE          PROB
Moran's I (error)              0.2511         9.5348       0.00000
Lagrange Multiplier (lag)        1          49.6840        0.00000
Robust LM (lag)                  1           0.3915        0.53149
Lagrange Multiplier (error)      1          85.2657        0.00000
Robust LM (error)                1          35.9732        0.00000
Lagrange Multiplier (SARMA)      2          85.6572        0.00000
============================== END OF REPORT ================================
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SUMMARY OF OUTPUT: SPATIAL LAG MODEL - MAXIMUM LIKELIHOOD ESTIMATION
Data set            : REGRESSAO 21_IAR X X IV
Spatial Weight      : MATR PESO REGRESSAO 21_IAR X X IV
Dependent Variable  :          I.V  Number of Observations:  497
Mean dependent var  :      0.31015  Number of Variables   :    5
S.D. dependent var  :      0.10427  Degrees of Freedom    :  492
Lag coeff.   (Rho)  :     0.283825

R-squared           :     0.615829  Log likelihood        :     652.317
Sq. Correlation     : -             Akaike info criterion :    -1294.63
Sigma-square        :    0.0041768  Schwarz criterion     :    -1273.59
S.E of regression   :    0.0646282

-----------------------------------------------------------------------------
       Variable      Coefficient     Std.Error       z-value    Probability
-----------------------------------------------------------------------------
            W_I.V      0.283825      0.0459042        6.18299     0.00000
         CONSTANT    -0.0794595      0.0231629       -3.43047     0.00060
              F1C      0.397537      0.0198988         19.978     0.00000
              F2C      0.135577      0.0205761        6.58906     0.00000
              F3C       0.15204      0.0259117        5.86764     0.00000
-----------------------------------------------------------------------------

REGRESSION DIAGNOSTICS
DIAGNOSTICS FOR HETEROSKEDASTICITY
RANDOM COEFFICIENTS
TEST                                     DF      VALUE        PROB
Breusch-Pagan test                       3        96.5159     0.00000

DIAGNOSTICS FOR SPATIAL DEPENDENCE
SPATIAL LAG DEPENDENCE FOR WEIGHT MATRIX : MATR PESO REGRESSAO 21_IAR X X IV
TEST                                     DF      VALUE        PROB
Likelihood Ratio Test                    1        39.5801     0.00000

COEFFICIENTS VARIANCE MATRIX
   CONSTANT         F1C         F2C         F3C       W_I.V
   0.000537   -0.000093   -0.000118   -0.000506   -0.000037
  -0.000093    0.000396    0.000057    0.000081   -0.000389
  -0.000118    0.000057    0.000423    0.000065   -0.000311
  -0.000506    0.000081    0.000065    0.000671   -0.000441
  -0.000037   -0.000389   -0.000311   -0.000441    0.002107


  OBS             I.V        PREDICTED        RESIDUAL       PRED ERROR
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SUMMARY OF OUTPUT: SPATIAL ERROR MODEL - MAXIMUM LIKELIHOOD ESTIMATION
Data set             : REGRESSAO 21_IAR X X IV
Spatial Weight       : MATR PESO REGRESSAO 21_IAR X X IV
Dependent Variable   :         I.V  Number of Observations:  497
Mean dependent var   :    0.310150  Number of Variables   :    4
S.D. dependent var   :    0.104270  Degrees of Freedom    :  493
Lag coeff. (Lambda)  :    0.452618

R-squared            :    0.642091  R-squared (BUSE)      : -
Sq. Correlation      : -            Log likelihood        :  663.354794
Sigma-square         :  0.00389127  Akaike info criterion :    -1318.71
S.E of regression    :   0.0623801  Schwarz criterion     :    -1301.88

-----------------------------------------------------------------------------
       Variable       Coefficient     Std.Error       z-value    Probability
-----------------------------------------------------------------------------
          CONSTANT    -0.0673002      0.0312995       -2.1502      0.03154
               F1C       0.43635      0.0191214         22.82      0.00000
               F2C      0.177667      0.0230533       7.70678      0.00000
               F3C      0.207457      0.0325162       6.38012      0.00000
            LAMBDA      0.452618      0.0565194       8.00818      0.00000
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REGRESSION DIAGNOSTICS
DIAGNOSTICS FOR HETEROSKEDASTICITY
RANDOM COEFFICIENTS
TEST                                     DF      VALUE         PROB
Breusch-Pagan test                       3        90.9313      0.00000

DIAGNOSTICS FOR SPATIAL DEPENDENCE
SPATIAL ERROR DEPENDENCE FOR WEIGHT MATRIX : MATR PESO REGRESSAO 21_IAR X X IV
TEST                                     DF      VALUE         PROB
Likelihood Ratio Test                    1        61.6559      0.00000

COEFFICIENTS VARIANCE MATRIX
   CONSTANT        F1C          F2C          F3C       LAMBDA
   0.000980   -0.000197    -0.000156    -0.000948     0.000000
  -0.000197    0.000366     0.000051     0.000074     0.000000
  -0.000156    0.000051     0.000531    -0.000038     0.000000
  -0.000948    0.000074    -0.000038     0.001057     0.000000
   0.000000    0.000000     0.000000     0.000000     0.003194


  OBS            I.V          PREDICTED        RESIDUAL        PRED ERROR
    1          0.19097          0.22931        -0.01967         -0.03834
    2          0.45297          0.36558         0.07229          0.08739
    3          0.71346          0.61673         0.09762          0.09672
    4          0.49376          0.35864         0.07932          0.13511
    5           0.4656          0.38733         0.08605          0.07827
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