

Python 3.7.4 (default, Aug 9 2019, 18:34:13) [MSC v.1915 64 bit (AMD64)]
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IPython 7.8.0 -- An enhanced Interactive Python.

In [1]: `runfile('C:/Users/claire.loupias/Desktop/exercice-3.3.py', wdir='C:/Users/claire.loupias/Desktop')`

OLS Regression Results

```

=====
Dep. Variable:          math10    R-squared:                0.180
Model:                  OLS       Adj. R-squared:           0.176
Method:                 Least Squares   F-statistic:              44.43
Date:                   Wed, 25 Mar 2020   Prob (F-statistic):      3.59e-18
Time:                   14:33:43         Log-Likelihood:          -1497.1
No. Observations:      408             AIC:                     3000.
Df Residuals:          405             BIC:                     3012.
Df Model:               2
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
Intercept	-20.3608	25.073	-0.812	0.417	-69.650	28.928
logged_expend	6.2297	2.973	2.096	0.037	0.386	12.073
lnchprg	-0.3046	0.035	-8.614	0.000	-0.374	-0.235

```

=====
Omnibus:                52.915    Durbin-Watson:           1.903
Prob(Omnibus):          0.000    Jarque-Bera (JB):        83.720
Skew:                   0.816    Prob(JB):                 6.61e-19
Kurtosis:               4.504    Cond. No.                 1.58e+03
=====

```

Warnings:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 1.58e+03. This might indicate that there are strong multicollinearity or other numerical problems.

OLS Regression Results

```

=====
Dep. Variable:          math10    R-squared:                0.030
Model:                  OLS       Adj. R-squared:           0.027
Method:                 Least Squares   F-statistic:              12.41
Date:                   Wed, 25 Mar 2020   Prob (F-statistic):      0.000475
Time:                   14:33:43         Log-Likelihood:          -1531.4
No. Observations:      408             AIC:                     3067.
Df Residuals:          406             BIC:                     3075.
Df Model:               1
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
Intercept	-69.3412	26.530	-2.614	0.009	-121.495	-17.188
logged_expend	11.1644	3.169	3.523	0.000	4.935	17.394

```

=====
Omnibus:                28.397    Durbin-Watson:           1.615
Prob(Omnibus):          0.000    Jarque-Bera (JB):        34.609
Skew:                   0.591    Prob(JB):                 3.05e-08
Kurtosis:               3.800    Cond. No.                 440.
=====

```

Warnings:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

La corrélation entre $\log(\text{expend})$ et lnchprg est : -0.1927042307181885

In [2]: