

ANEXOS

ANEXOS

Relación entre el PIB y Agregado monetario M3

PIB= f (Agregado m3)

Dependent Variable: PIB
Method: Least Squares
Date: 10/01/23 Time: 06:54
Sample: 2012Q1 2022Q4
Included observations: 44

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	6947148.	451699.0	15.38004	0.0000
M_3	0.021555	0.002280	9.454863	0.0000

R-squared	0.680352	Mean dependent var	11084878
Adjusted R-squared	0.672741	S.D. dependent var	1297024.
S.E. of regression	741982.8	Akaike info criterion	29.91643
Sum squared resid	2.31E+13	Schwarz criterion	29.99753
Log likelihood	-656.1614	Hannan-Quinn criter.	29.94650
F-statistic	89.39444	Durbin-Watson stat	1.723306
Prob(F-statistic)	0.000000		

MODELO SEGÚN TEORIA

PIB =f(m*BM)

Dependent Variable: PIB
Method: Least Squares
Date: 10/15/23 Time: 21:19
Sample: 2012Q1 2022Q4
Included observations: 44

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	7595.564	442.5631	17.16267	0.0000
MULT*BM	0.032176	0.003921	8.205609	0.0000

R-squared	0.615849	Mean dependent var	11084.88
Adjusted R-squared	0.606703	S.D. dependent var	1297.024
S.E. of regression	813.4081	Akaike info criterion	16.28473
Sum squared resid	27788572	Schwarz criterion	16.36583
Log likelihood	-356.2641	Hannan-Quinn criter.	16.31481
F-statistic	67.33202	Durbin-Watson stat	1.271045
Prob(F-statistic)	0.000000		

Prueba de las Rachas

RESID	RACHAS
-2.798205741757814	2
-1.215436778923421	
1.449076580457845	1
-0.9141636313169892	3
-1.048229777067649	
-0.8248509336810485	
0.7594683823076131	3
0.5279529182749521	
0.5306026297738953	
-0.2308572958342943	1
3.291752272602976	2
0.9903294062411359	
-0.8296431703432461	2
-2.410247157209307	
4.389413670925727	2
1.834810336865971	
-0.2150768291935137	2
-0.05817081071842622	
0.360878596541367	1
-0.1687883248106399	3
-0.1063132787831478	
-2.182597402473464	
1.696839659493961	2
0.5556677765600355	
-3.648683164720954	1
1.633624458255651	1
-1.086738934612394	1
1.55362921571273	6
1.123496450480847	
1.564577569567748	
2.255744796506944	
0.07161204756626738	
1.902285383205491	
-1.077407891688077	2
-3.728211103465442	
0.6058597896566074	1
-1.524480754637688	1
1.3912781675911	2
1.058990239905327	
-1.093259861827818	3
-2.915390497460076	
-2.670788586596948	
1.199651578628695	1