

Prof. Luiz Paulo Lopes Fávero

SUGESTÃO DE LEITURA:

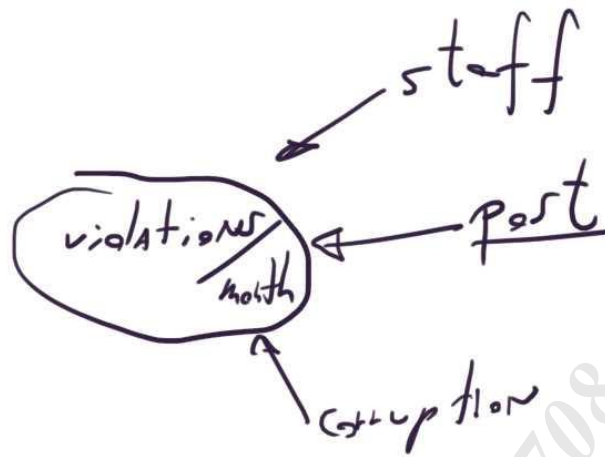
Disponível na Biblioteca USP (Acessar Tutorial Bibliotecas):

- Fisman, R.; Miguel, E. 2007. **Corruption, Norms, and Legal Enforcement: Evidence from Diplomatic Parking Tickets.** Journal of Political Economy.

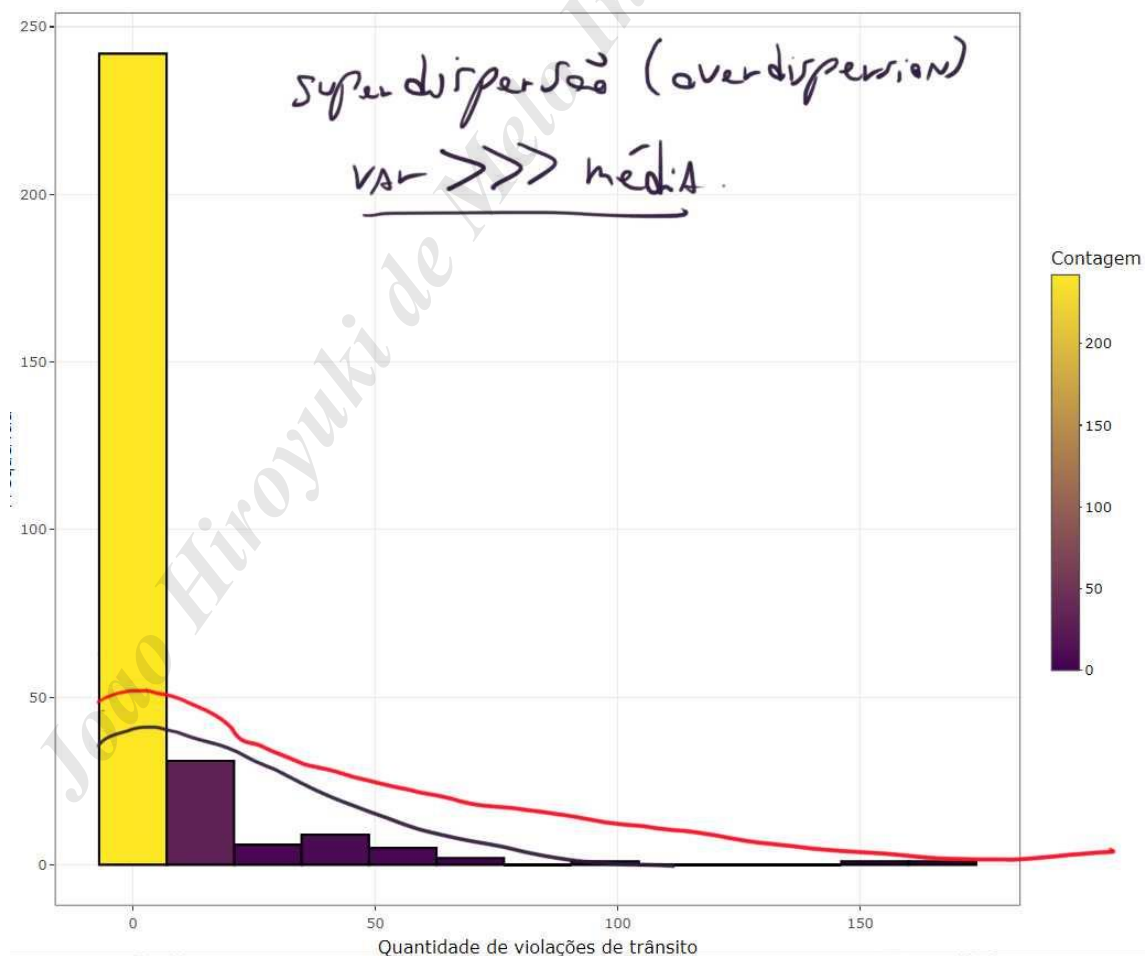
OLS	Y	P/m^2	Park	Barra	s.c	neto	Quant	Y	Dist	sc	Neto	Dist
1	5000						1A	12				Aero.
2	7200						2A	5				
3	423022						2A	.				
.	341251						4A	.				
.	.						.	.				
.	.						1B	.				
.	.						2B	.				
.	.						.	.				
.	.						1J	.				
.	.						.	.				
.	.						10J	2				

Handwritten notes:

- OLS
- $h=400$
- Precificação
- Hedônica
- OLS
- $h=100$



$$\ln(\hat{violations}_i) = \alpha + \beta_1 \cdot staff_i + \beta_2 \cdot post_i + \beta_3 \cdot corruption_i$$



$\ln(\widehat{violations})$

$$\log(E(\widehat{violations})) = 2.2127 + 0.0219(\text{staff}) - 4.2968(\text{post}_{yes}) + 0.3418(\text{corruption})$$

23

0

1

0,5

$$\chi^2 = -2 \cdot (LL_0 - LL_M)$$

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
lambda_poisson	2.6525	0.9632	2.754	0.00625 **

$$y^* = \beta \cdot 1$$

Como p-value β (modelo auxiliar) $< 0,05$;SuperdispensãoBinomial Negativa

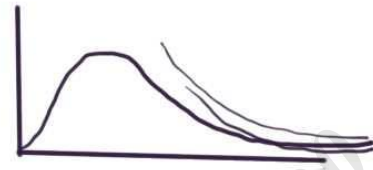
Binomial Negativo

$$\left\{ \begin{array}{l} \text{Média} = \lambda_{\text{neg}} \end{array} \right.$$

$$\left\{ \begin{array}{l} \text{Var} = \lambda_{\text{neg}} + \left[\frac{1}{\theta} \cdot \lambda_{\text{neg}} \right] \end{array} \right.$$

termo de
super dispersão

$$\text{Var} = \lambda_{\text{neg}} + \left[\frac{1}{\theta} \cdot (\lambda_{\text{neg}})^2 \right]$$

NB1NB2