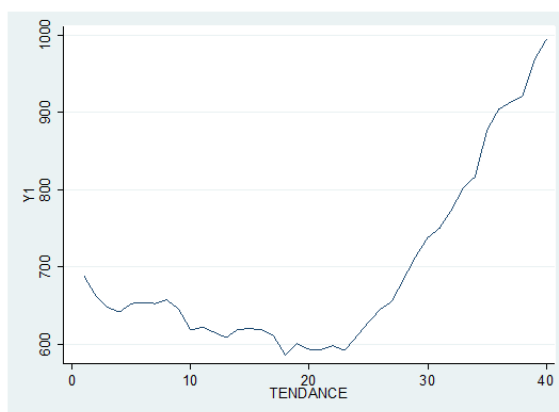
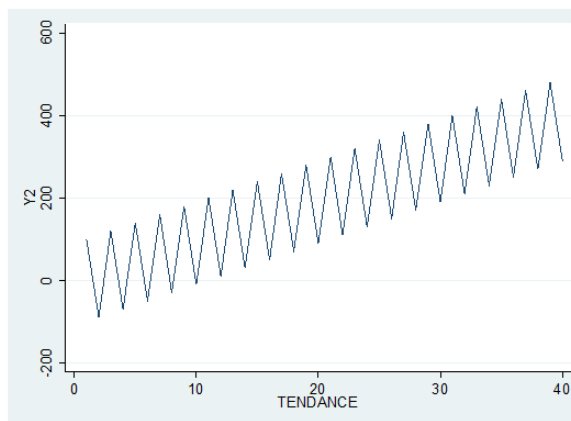


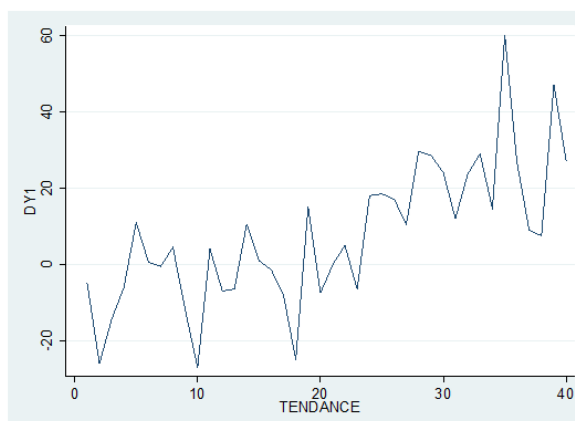
```
. * 1er graphique
. twoway (tsline v1)
```



```
. * 2ème graphique
. twoway (tsline v2)
```

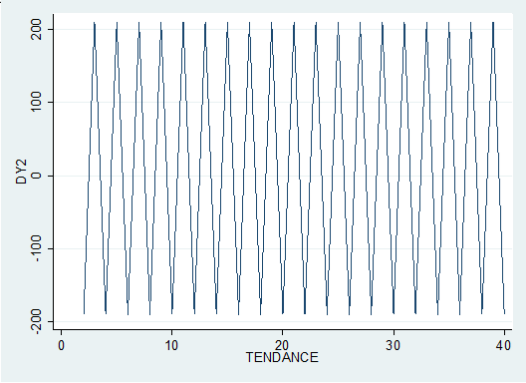


```
. * 3ème graphique
. twoway (tsline dyl)
```



```
. * 4ème graphique
. twoway (tsline dy2)
```

```
.  
  
. * La régression du modèle 3  
. regdw y1 dy2
```



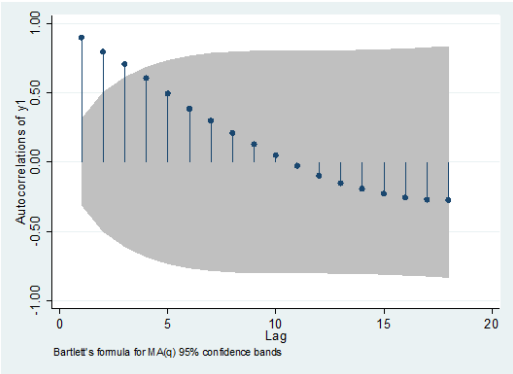
Source	SS	df	MS	Number of obs	=	39
Model	266.00609	1	266.00609	F(1, 37)	=	0.02
Residual	517745.737	37	13993.128	Prob > F	=	0.8911
Total	518011.744	38	13631.888	R-squared	=	0.0005
				Adj R-squared	=	-0.0265
				Root MSE	=	118.29

y1	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
dy2	-.0130625	.094741	-0.14	0.891	-.205026	.178901
_cons	695.2431	18.94759	36.69	0.000	656.8517	733.6346

Durbin-Watson Statistic = .0322374

```
. ac y1  
.
```



```
. *Le coefficient de détermination est nul et dw=0.03 (autocorrélation des erreurs).  
.  
. * La régression du modèle 2  
. regdw y2 tendance
```

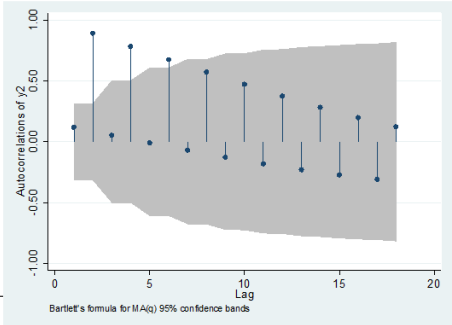
Source	SS	df	MS	Number of obs	=	40
Model	493750.469	1	493750.469	F(1, 38)	=	46.99
Residual	399249.531	38	10506.5666	Prob > F	=	0.0000
Total	893000	39	22897.4359	R-squared	=	0.5529
				Adj R-squared	=	0.5411
				Root MSE	=	102.5

y2	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
tendance	9.624765	1.403999	6.86	0.000	6.782518	12.46701
_cons	-2.307692	33.0313	-0.07	0.945	-69.17606	64.56067

Durbin-Watson Statistic = 3.906969

```
. ac y2
```



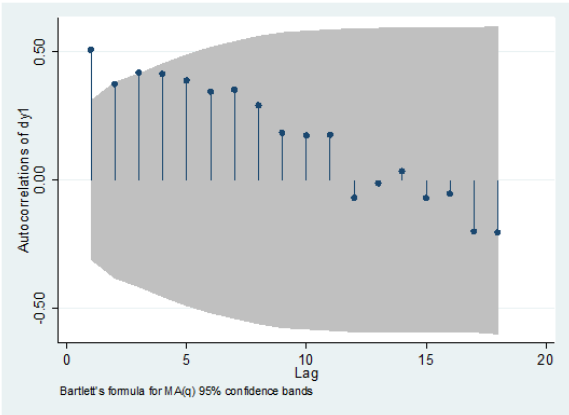
```
.
*Le coefficient de détermination élevé et dw=3.90 (autocorrélation négative des erreurs).
.
* La régression du modèle 1
. regdw dyl tendance
```

Source	SS	df	MS	Number of obs	=	40
				F(1, 38)	=	41.34
Model	6995.20774	1	6995.20774	Prob > F	=	0.0000
Residual	6430.79626	38	169.231481	R-squared	=	0.5210
				Adj R-squared	=	0.5084
Total	13426.004	39	344.256513	Root MSE	=	13.009

dyl	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
tendance	1.14561	.1781874	6.43	0.000	.7848882	1.506331
_cons	-15.955	4.19214	-3.81	0.000	-24.44154	-7.468456

Durbin-Watson Statistic = 1.96916

```
. ac dyl
.
```



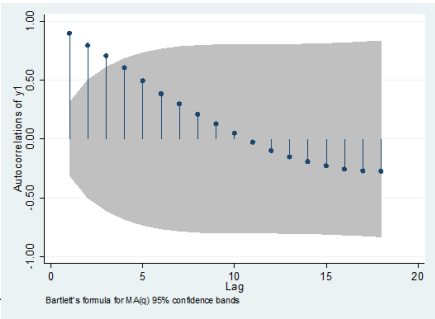
```
.
*Le coefficient de détermination élevé et dw=1.96 (pas d'autocorrélation ).
.
* La régression du modèle 4
. regdw yl tendance
```

Source	SS	df	MS	Number of obs	=	40
				F(1, 38)	=	40.72
Model	267986.405	1	267986.405	Prob > F	=	0.0000
Residual	250068.839	38	6580.75891	R-squared	=	0.5173
				Adj R-squared	=	0.5046
Total	518055.244	39	13283.4678	Root MSE	=	81.122

yl	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
tendance	7.09076	1.111154	6.38	0.000	4.841345	9.340174
_cons	549.6519	26.14166	21.03	0.000	496.7309	602.573

Durbin-Watson Statistic = .0531547

```
. ac yl
```



```
. *Le coefficient de détermination élevé et dw=0.053 ( autocorrélation positive ).  
.   
end of do-file  
  
. exit, clear
```