

ANNEXE 3 : RÉSULTATS DU TEST D'AUTOCORRÉLATION BREUSCH-GODFREY

```
> bgtest(RegModel.1)
```

```
Breusch-Godfrey test for serial correlation of order up to 1
```

```
data: RegModel.1
```

```
LM test = 12.488, df = 1, p-value = 0.0004095
```

```
> bgtest(RegModel.2)
```

```
Breusch-Godfrey test for serial correlation of order up to 1
```

```
data: RegModel.2
```

```
LM test = 14.236, df = 1, p-value = 0.0001613
```

```
> bgtest(RegModel.3)
```

```
Breusch-Godfrey test for serial correlation of order up to 1
```

```
data: RegModel.3
```

```
LM test = 0.66097, df = 1, p-value = 0.4162
```

```
> bgtest(RegModel.4)
```

```
Breusch-Godfrey test for serial correlation of order up to 1
```

```
data: RegModel.4
```

```
LM test = 4.8537, df = 1, p-value = 0.02759
```

```
> bgtest(RegModel.5)
```

```
Breusch-Godfrey test for serial correlation of order up to 1
```

```
data: RegModel.5
```

```
LM test = 25.449, df = 1, p-value = 4.542e-07
```

```
> bgtest(RegModel.6)
```

```
Breusch-Godfrey test for serial correlation of order up to 1
```

```
data: RegModel.6
```

```
LM test = 16.595, df = 1, p-value = 4.628e-05
```

```
> bgtest(RegModel.7)
```

```
Breusch-Godfrey test for serial correlation of order up to 1
```

```
data: RegModel.7
```

```
LM test = 20.27, df = 1, p-value = 6.723e-06
```

```
> bgtest(RegModel.8)
```

```
Breusch-Godfrey test for serial correlation of order up to 1
```

```
data: RegModel.8
```

```
LM test = 26.366, df = 1, p-value = 2.825e-07
```

```
> bgtest(RegModel.9)
```

```
Breusch-Godfrey test for serial correlation of order up to 1
```

```
data: RegModel.9
```

```
LM test = 57.489, df = 1, p-value = 3.399e-14
```

```
> bgtest(RegModel.10)
```

```
Breusch-Godfrey test for serial correlation of order up to 1
```

```
data: RegModel.10
```

```
LM test = 42.694, df = 1, p-value = 6.402e-11
```