

Formal tests

Parx:

$$\ln \hat{u}_i^2 = \alpha + \beta \ln X_i + U_i \rightarrow \text{Test } \hat{u}_i^2 \text{ vs } X_i$$

if reject \rightarrow Hetero
if don't \rightarrow Homo

Limitation \rightarrow May be U_i isn't OLS

Glejser:

$| \hat{u}_i | \rightarrow$ non-linear slope $\beta_0 + \beta_1 X_i$ و يختبر كل أشكال $\beta_0 + \beta_1 X_i$

Linear \rightarrow Suitable for large samples

$$eX_i \leq | \hat{u}_i | = \beta_0 + \beta_1 \frac{1}{\sqrt{X_i}} + U_i \rightarrow \text{Test } | \hat{u}_i | \text{ vs } X_i$$

if reject \rightarrow Hetero
if don't \rightarrow Homo

Limitation \rightarrow May be U_i isn't OLS

مذكورات

$\hookrightarrow E(\hat{u}) \neq 0$
 U correlated with U
 $U \rightarrow$ Hetero

البيوتيمه	٢٠١٨	٢٠١٧	٢٠١٦	٢٠١٥	٢٠١٤
١	١٩	١٧	١٥	١٣	١١
٢	١٨	١٦	١٤	١٢	١٠
٣	١٧	١٥	١٣	١١	٩
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March 2015 Formal Tests

Y Pai



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