



| | | P-values |
|---|------------|----------|
| Breusch-Pagan test for heteroskedasticity: | $lue{}$ | 0.4611 |
| Harrison-McCabe test for heteroskedasticity: | lacksquare | 0.513 |
| Breusch-Godfrey test for higher-order serial correlation: | $lue{}$ | 0 |
| Durbin-Watson test for autocorrelation of disturbances: | lacksquare | 0 |
| Lilliefors (Kolmogorov–Smirnov) test for normality: | lacksquare | 0.3771 |
| Anderson-Darling test for normality: | lacksquare | 0.4154 |
| Pearson chi-square test for normality: | lacksquare | 0.6206 |
| Shapiro-Wilk test for normality: | lacksquare | 0.5926 |
| Phillips-Perron test for null hypothesis x has a unit root: | lacksquare | 0.0289 |
| Runs test: | $lue{}$ | 0.0781 |