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Breusch Pagan test Wikipedia

In statistics, the Breusch Pagan test, developed in 1979 by Trevor Breusch and Adrian Pagan, is used to test for heteroskedasticity in a linear regression model. It was independently suggested with some extension by R. Dennis Cook and Sanford Weisberg in 1983. It tests whether the variance of the errors from a regression is dependent on the values of the independent variables.

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Heteroscedasticity Wikipedia

Definition. Suppose there is a sequence of random variables {} = and a sequence of vectors of random variables, {} =.In dealing with conditional expectations of Y t given X t, the sequence {Y t} t=1 n is said to be heteroscedastic if the conditional variance of Y t given X t, changes with t.Some authors refer to this as conditional heteroscedasticity to emphasize the fact that it is the

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Glossary of research economics econterms

2SLS: an abbreviation for two stage least squares, an instrumental variables estimation technique. Contexts: econometrics; estimation 3SLS: A kind of simultaneous equations estimation. Made up of 2SLS followed by SUR.First proposed by Zellner and Theil, Econometrica, 1962, pp 54-78. Contexts: econometrics; estimation a fortiori: Latin for "even stronger". ". Can be used to compare two theorems

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References Value at Risk

References. Abouarghoub, Wessam (2013). Implementing the new science of risk management to tanker freight markets, doctoral thesis, University of the West of England.. Alexander, Carol O. (2001). Market Models, Chichester: John Wiley & Sons.. Alexander, Carol O. and A. M. Chibumba (1997).

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References. References for Analysis with Continuous Outcomes References for Analysis with Categorical Outcomes References for Analysis with Longitudinal Data

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