异方差数据：

Data：ca\_learning\_new.txt

collected from a study of computer-assisted learning by n = 12 students.

The response is the cost of the computer time (Y) and the predictor is the total number of responses in completing a lesson (X).

Data: market\_share.txt

Here we have market share data for n = 36 consecutive months (market\_share.txt [3]). Let Y = market share of the product; X1 =price; X3 = 1 if discount promotion in effect and 0 otherwise; X3X4 = 1 if both discount and package promotions in effect and 0 otherwise.

自相关数据：

data：google\_stock.txt

The data set (google\_stock.txt [1]) consists of n = 105 values which are the closing stock price of

a share of Google stock during 2-7-2005 to 7-7-2005