

NCV test

```
> # initial model  
> lmMod <- lm(dist ~ speed, data=cars)  
>  
> ncvTest(lmMod)
```

Non-constant Variance Score Test

Variance formula: ~ fitted.values

Chisquare = 4.650233 Df = 1 p = 0.03104933

Hypotheses

H_0 : There exists constant variance across the range of measurements for residuals.

H_1 : Variance is not constant across the range of measurements for residuals.

~~A~~ Interpret the p-value

$P\text{-value} < 0.05$.

Reject H_0

Evidence of Heteroscedasticity