(R)
Statistics/Data Analysis

```
1 . reg pcm dmi mes
```

Source	SS	df	MS
Model	.007231768	2	.003615884
Residual	.051295125	116	.000442199
Total	.058526893	118	.000495991

Number of obs	119
F(2, 116)	8.18
Prob > F	0.0005
R-squared	0.1236
Adj R-squared	0.1085
Root MSE	.02103

pcm	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval]
dmi	.1819206	.24073	0.76	0.451	-.2948756	.6587168
mes	-.0156061	.0039617	-3.94	0.000	-.0234527	-.0077594
_cons	.0623147	.0078081	7.98	0.000	.0468497	.0777797

```
2 . estat imtest, white

  White's test for Ho: homoskedasticity
           against Ha: unrestricted heteroskedasticity

           chi2(5)      =     49.84
           Prob > chi2  =    0.0000

  Cameron & Trivedi's decomposition of IM-test
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Source	chi2	df	p
Heteroskedasticity	49.84	5	0.0000
Skewness	14.74	2	0.0006
Kurtosis	1.28	1	0.2572
Total	65.86	8	0.0000

```
3 . estat hettest dmi mes

  Breusch-Pagan / Cook-Weisberg test for heteroskedasticity
           Ho: Constant variance
           Variables: dmi mes

           chi2(2)      =    17.68
           Prob > chi2  =   0.0001

4 . estat hettest

  Breusch-Pagan / Cook-Weisberg test for heteroskedasticity
           Ho: Constant variance
           Variables: fitted values of pcm

           chi2(1)      =    17.59
           Prob > chi2  =   0.0000

5 .
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