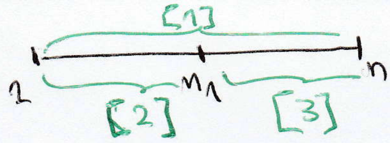
TEST CHOW



$\boxed{1}$ $H_0)$ [1] $Y_i = \beta_1 + \beta_2 X_{i2} + \dots + \beta_k X_{ik} + \varepsilon_i \quad \forall i = 1, \dots, n$ (c/restric)

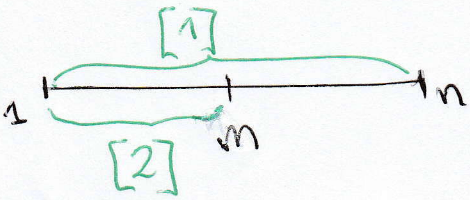
$H_1)$ [2] $Y_i = \beta_1^1 + \beta_2^1 X_{i2} + \dots + \beta_k^1 X_{ik} + \mu_i^1 \quad \forall i = 1, \dots, n_1$ (s/restric)

[3] $Y_i = \beta_1^2 + \beta_2^2 X_{i2} + \dots + \beta_k^2 X_{ik} + \mu_i^2 \quad \forall i = n_1 + 1, \dots, n$

$RC = \{ \text{muestras} \mid E_0 > F_{k, n-2k}(1-\alpha) \}$

$$E_0 = \frac{[SCResi_1 - (SCResi_2 + SCResi_3)] / k}{(SCResi_2 + SCResi_3) / (n-2k)} \sim F_{k, n-2k}$$

$\boxed{2}$



[1] $Y_t = \beta_1 + \beta_2 X_{t2} + \dots + \beta_k X_{tk} + \varepsilon_t \quad \forall t = 1, \dots, n$ (c/restric)

[2] $Y_t = \alpha_1 + \alpha_2 X_{t2} + \dots + \alpha_k X_{tk} + \mu_t \quad \forall t = 1, \dots, n_1$ (s/restric)

$H_0)$ $\alpha_i = \beta_i \; \forall i$ versus $H_1)$ $\exists \, \alpha_i \neq \beta_i$

$RC = \{ \text{muestras} \mid E_0 > F_{n_1, n_2 - k}(1-\alpha) \}$

$$E_0 = \frac{(SCResi_1 - SCResi_2) / n_1}{SCResi_2 / (n_2 - k)} \sim F_{n_1, n_2 - k}$$

n_1 = Nº de obs. de la menor sub-muestra

n_2 = Nº de obs. de la mayor sub-muestra