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References

Browne: Asymptotically distribution-free methods for the analysis of covariance structures **Browne-1984**

Michael W. Browne. "Asymptotically distribution-free methods for the analysis of covariance structures". In: *British Journal of Mathematical and Statistical Psychology* 37.1 (May 1984), pp. 62–83. DOI: 10.1111/j.2044-8317.1984.tb00789.x.

Abstract: Methods for obtaining tests of fit of structural models for covariance matrices and estimator standard error which are asymptotically distribution free are derived. Modifications to standard normal theory tests and standard errors which make them applicable to the wider class of elliptical distributions are provided. A random sampling experiment to investigate some of the proposed methods is described.

Micceri: The unicorn, the normal curve, and other improbable creatures **Micceri-1989**

Theodore Micceri. "The unicorn, the normal curve, and other improbable creatures". In: *Psychological Bulletin* 105.1 (1989), pp. 156–166. DOI: 10.1037/0033-2909.105.1.156.

White: A heteroskedasticity-consistent covariance matrix estimator and a direct test for heteroskedasticity **White-1980**

Halbert White. "A heteroskedasticity-consistent covariance matrix estimator and a direct test for heteroskedasticity". In: *Econometrica* 48.4 (May 1980), pp. 817–838. DOI: 10.2307/1912934.

Abstract: This paper presents a parameter covariance matrix estimator which is consistent even when the disturbances of a linear regression model are heteroskedastic. This estimator does not depend on a formal model of the structure of the heteroskedasticity. By comparing the elements of the new estimator to those of the usual covariance estimator, one obtains a direct test for heteroskedasticity, since in the absence of heteroskedasticity, the two estimators will be approximately equal, but will generally diverge otherwise. The test has an appealing least squares interpretation.