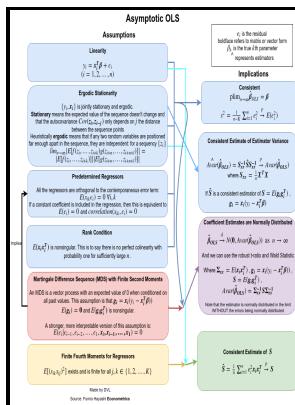


Asymptotic Tests For the Constancy of Regressions in the Heteroscedastic Case.

s.n - Asymptotic Normality for Wavelet Estimators in Heteroscedastic Semiparametric Model with Random Errors



Description: -

- Asymptotic Tests For the Constancy of Regressions in the Heteroscedastic Case.

- Princeton University Econometric Research Program Research Memorandum -- 229 Asymptotic Tests For the Constancy of Regressions in the Heteroscedastic Case.

Notes: 1

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Nonparametric goodness

Although tests for heteroscedasticity between groups can formally be considered as a special case of testing within regression models, some tests have structures specific to this case. As you can see in the above diagram, in case of homoscedasticity, the data points are equally scattered while in case of heteroscedasticity the data points are not equally scattered. In 1980, White proposed a for the variance-covariance matrix of the asymptotic distribution of the OLS estimator.

Rank Estimation in Elliptical Models : Estimation of Structured Rank Covariance Matrices and Asymptotics for Heteroscedastic Linear Regression

It is assumed that the underlying distributions belong to the class of elliptical distributions. In the simple linear regression model, the first-order asymptotic distribution of the least square estimator of the slope parameter is observed to be degenerate.

Some tests for the constancy of regressions under heteroscedasticity

As a result, the predictions which are based on the misspecified MLE will remain correct. Homoscedasticity vs Heteroscedasticity: Therefore, in simple terms, we can define heteroscedasticity as the condition in which the variance of error term or the residual term in a regression model varies. The data you collect would exhibit heteroscedasticity.

Nonparametric goodness

Approximations exist for more than two groups, and they are both called. While the estimator is still unbiased in the presence of heteroscedasticity, it is inefficient and should be used instead.

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