. estat imtest, white

White's test for Ho: homoskedasticity

against Ha: unrestricted heteroskedasticity

chi2(5) = 38.21

Prob > chi2 = 0.0000

Cameron & Trivedi's decomposition of IM-test

Source	chi2	df	p
Heteroskedasticity	38.21	5	0.0000
Skewness	12.03	2	0.0024
Kurtosis	2.47	1	0.1157
Total	52.71	8	0.0000

# **Manual White Test Stata**

**R Pring** 

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Stata Reference Manual: A-G **Stata Base Reference Manual** .2005 **Stata User's Guide** Stata Corporation, 2003 Stata Reference Manual Stata Corporation, 2001 Stata Base Reference Manual: S-Z Stata Corporation, 2003 .1999 Stata Base Reference Manual: G-M Stata Stata Base Reference Manual: A-F Stata Corporation, 2003 Corporation.2003 Stata 7 Reference Manual Extract StataCorp LP.,2001 **Stata Survey Data Reference Manual** Stata Corporation, 2003 Stata Reference Manual: Sections: 5s(m-z), 5u, 6 Stata Corporation, 1995 Stata Reference Manual: O-St .1999 Stata Reference Manual: Sections: 5d, 5s(a-l),1995 Stata Reference Manual: Su-Z .1999 Stata Reference Manual: H-P .1999 Stata Multivariate Statistics Reference Manual StataCorp LP., 2005

The Practice of Econometric Theory Charles G. Renfro, 2009-06-29 Econometric theory as presented in textbooks and the econometric literature generally is a somewhat disparate collection of findings Its essential nature is to be a set of demonstrated results that increase over time each logically based on a specific set of axioms or assumptions yet at every moment rather than a finished work these inevitably form an incomplete body of knowledge The practice of econometric theory consists of selecting from applying and evaluating this literature so as to test its applicability and range The creation development and use of computer software has led applied economic research into a new age This book describes the history of econometric computation from 1950 to the present day based upon an interactive survey involving the collaboration of the many econometricians who have designed and developed this software It identifies each of the econometric software packages that are made available to and used by economists and econometricians worldwide

Stata 7 Stata Press, 2001

Stata Survival Analysis and Epidemiological Tables Stata Corporation, 2003 Stata Graphics Stata Corporation, 2003 Stata Technical Bulletin , 1994

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