basic econometrics damodar gujarati pdf
Testing constant variance. To test for constant variance one undertakes an auxiliary regression analysis: this regresses the squared residuals from the original regression model onto a set of regressors that contain the original regressors along with their squares and cross-products. One then inspects the R 2.

White test - Wikipedia
In econometrics, a structural break, or structural change, is an unexpected shift in a time series that can lead to huge forecasting errors and unreliability of the model in general. This issue was popularised by David Hendry, who argued that lack of stability of coefficients frequently caused forecast failure, and therefore we must routinely ...

Structural break - Wikipedia
Em estatÃ-stica, os testes de normalidade sÃ£o usados para determinar se um conjunto de dados de uma dada variÃ¡vel aleatÃ³ria, Ã© bem modelada por uma distribuiÃ§Ã£o normal ou nÃ£o, ou para calcular a probabilidade da variÃ¡vel aleatÃ³ria subjacente estar normalmente distribuÃ-da.

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