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Applications of the Chow test Structural break (slopes differ) Program evaluation (intercepts differ) At = there is a structural break; separate regressions on the subintervals [,] and [,] delivers a better model than the combined regression (dashed) over the whole interval.

Chow test - Wikipedia

Definition. Suppose there is a sequence of random variables $\{y_t\}$ and a sequence of vectors of random variables, $\{x_t\}$. In dealing with conditional expectations of y_t given x_t , the sequence $\{y_t\}_{t=1}^n$ is said to be heteroscedastic if the conditional variance of y_t given x_t , changes with t .

Heteroscedasticity - Wikipedia

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Ten artykuł, od 2009-07 zawiera treści, przy których brakuje odnośników do źródeł. Należy dodać przypisy do treści niemających odnośników do wiarygodnych źródeł.

Heteroskedastyczność – Wikipedia, wolna encyklopedia

This paper is a survey of applied work with auction data. First, we summarize the pre-game theoretic competitive bidding literature based on decision theory and the associated empirical work, centered essentially around the winner's curse debate.

Game theory and empirical economics: The case of auction

About 370 articles, of which: About 119 full-length scientific pieces, of which 17 were co-authored; 57 of the 102 self-authored pieces were refereed, 45 were invited (in edited volumes, for example).

