

introduction to econometrics dougherty pdf

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The Chow test, proposed by econometrician Gregory Chow in 1960, is a test of whether the true coefficients in two linear regressions on different data sets are equal. In econometrics, it is most commonly used in time series analysis to test for the presence of a structural break at a period which can be assumed to be known a priori (for instance, a major historical event such as a war).

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 . Some authors refer to this as conditional heteroscedasticity to emphasize the fact that it is the ...

Heteroscedasticity - Wikipedia

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Heteroskedastyczność – Wikipedia, wolna encyklopedia

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).

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