

bấm VIEW/RESIDUALS TEST/WHITE HETERO... (Cross term). Nếu kết quả cho thấy $\text{Prob}(\text{Obs}^*R\text{-Square}) > \alpha$, thì ta chấp nhận H_0 . Tức là không còn PSSSTD. Nếu vẫn còn thì ta áp dụng cách chữa bệnh khác cho mô hình.

2.2. Glesjer (1969)

Ví dụ: Mô hình $Y = \beta_1 + \beta_2 X_2 + \beta_3 X_3 + \beta_4 X_4 + u$

Thực hành:

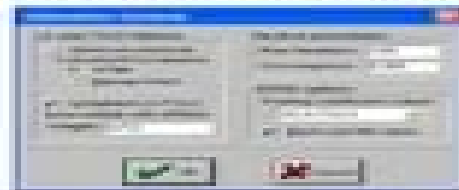
Gõ trên hộp lệnh của Eview:

```
LS Y C X2 X3 X4  
GENR U2=ABS(RESID)  
LS U2 C X2 X3 X4  
FORECAST U2F  
GENR WT2=1/U2F
```

Bấm **Cu** và chọn các biến Y , X_2 , X_3 và X_4 . Sau đó **Open/as group**

Bấm vào **Proc/Make Equation**

- Khai báo Y C X_2 X_3 X_4
- Chọn **Option**. Sau đó, ấn nút nhả vào **Weighted LS**; gõ **WT2**.



- Bấm **OK**. Ta được mô hình ước lượng mới (có trọng số là **WT2**).

Tiếp theo, ta dùng kiểm định White để kiểm tra lại xem có còn PSSSTD nữa không? Tại cửa sổ kết quả của mô hình ước lượng mới (Equation:), ta bấm VIEW/RESIDUALS TEST/WHITE HETERO... (Cross term). Nếu kết quả cho thấy $\text{Prob}(\text{Obs}^*R\text{-Square}) > \alpha$, thì ta chấp nhận H_0 . Tức là không còn PSSSTD. Nếu vẫn còn thì ta áp dụng cách chữa bệnh khác cho mô hình.

2.3.

Elements Of Forecast Txt Eview

A Loxley



Elements Of Forecast Txt Eview:

Unveiling the Magic of Words: A Overview of "**Elements Of Forecast Txt Eview**"

In a world defined by information and interconnectivity, the enchanting power of words has acquired unparalleled significance. Their capability to kindle emotions, provoke contemplation, and ignite transformative change is truly awe-inspiring. Enter the realm of "**Elements Of Forecast Txt Eview**," a mesmerizing literary masterpiece penned by way of a distinguished author, guiding readers on a profound journey to unravel the secrets and potential hidden within every word. In this critique, we shall delve to the book is central themes, examine its distinctive writing style, and assess its profound effect on the souls of its readers.

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