

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:

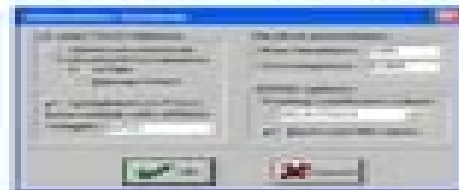
Gõ trên hộp lệnh của Eview:

```
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 nhào 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

Camilla Rothe



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