

bấm VIEW/RESIDUALS TEST/WHITE HETERO...(Cross term). Nếu kết quả cho thấy $\text{Prob}(\text{Obs} \cdot \text{R-Square}) > \alpha$, 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)

Vi 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 Ctr và chọn các biến Y, X2, X3 và X4. Sau đó Open/as group

Bấm vào Procs/Make Equation

- Khai báo Y C X2 X3 X4
- Chọn Option. Sau đó, ấn nút nhấn 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 $\text{Prob}(\text{Obs} \cdot \text{R-Square}) > \alpha$, 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

Yan Bai



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