

```
. estat imtest,white
```

White's test for H_0 : homoskedasticity

against H_a : unrestricted heteroskedasticity

chi2(5) = 38.21

Prob > chi2 = 0.0000

Cameron & Trivedi's decomposition of IM-test

Source	chi2	df	p
Heteroskedasticity	38.21	5	0.0000
Skewness	12.03	2	0.0024
Kurtosis	2.47	1	0.1157
Total	52.71	8	0.0000

Manual White Test Stata

R Pring



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