Package ‘het.test’

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Package for White’s Test for Heteroskedasticity

Description
Tests for heteroskedastic residuals in a VAR model.

Details
The test function is `whites.htest()`.

Author(s)

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References


Examples

```r
library(vars)
dataset <- data.frame(x=rnorm(100), y=rnorm(100))
model1 <- VAR(dataset, p = 1)
whites.htest(model1)
```

Description

This is the `show` method of the class `whitetest` which is used for `whites.htest`.

Methods

`signature(object = "whitetest")` It is the method for the printing of the output.
**whites.htest**

*White’s Test for Heteroskedasticity*

**Description**

whites.htest performs White’s Test for Heteroskedasticity as outlined in Doornik (1996).

**Usage**

whites.htest(var.model)

**Arguments**

- `var.model` requires a `varest` object. Currently, the function does not support `varest` objects without a trend/intercept (but both may be used), with restrictions or with exogenous variables.

**Value**

- `$statistic` the test statistic
- `$p.value` the p-value
- `$degrees` the number of degrees of freedom
- `$res.products` the residual cross products matrix
- `$lagged.variables` matrix with the lagged variables
- `$rcov` the estimated Omega matrix in Doornik
- `$ucov` transpose matrix of auxiliary residuals times itself, divided by T - k
- `$call` the function call

**Note**

This is an implementation of the heteroskedasticity test used in Eviews. For valid VAR models, the results should be identical. If not, please contact the maintainer.

**Author(s)**

Sebastian Andersson

**References**

whitetest-class

Examples

```r
library(vars)
dataset <- data.frame(x=rnorm(100), y=rnorm(100))
model1 <- VAR(dataset, p = 1)
whites.htest(model1)
```

whitetest-class

Class "whitetest"

Description

This class is used for the whites.htest return objects.

Objects from the Class

Objects can be created by calls of the form `new("whitetest", ...)`. Or, more commonly, by `whites.htest(...)`.  

Slots

`Data`: Object of class "list" ~

Extends

Class "list", from data part. Class "vector", by class "list", distance 2.

Methods

`show` signature(object = "whitetest"): ...

Author(s)

Sebastian Andersson

Examples

`showClass("whitetest")`
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