Package: het.test (via r-universe)

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Type Package

Title White's Test for Heteroskedasticity

Version 0.1.9001

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Depends vars, methods

Imports stats

Description An implementation of White's Test for Heteroskedasticity as outlined in Doornik (1996). Compatibility updates by Renova.

License GPL (>= 2)

NeedsCompilation no

Repository https://renova-r.r-universe.dev

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het.test-package *Package for White's Test for Heteroskedasticity*

Description

Tests for heteroskedastic residuals in a VAR model.

Details

Package:	het.test
Type:	Package
Version:	0.1
Date:	2013-02-27
License:	GPL-2
Depends:	vars, methods

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

Author(s)

Sebastian Andersson

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References

Doornik, J. A. (1996). Testing vector error autocorrelation and heteroscedasticity. unpublished paper, Nuffield College.

Examples

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

show-methods *Methods for The Output of* whites.htest

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

Doornik, J. A. (1996). Testing vector error autocorrelation and heteroscedasticity. unpublished paper, Nuffield College.

Examples

```
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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