. estat imtest, white

White's test for Ho: homoskedasticity

against Ha: 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**

**M Woodhall** 

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Stata 7 Stata Press, 2001

Stata Survival Analysis and Epidemiological Tables Stata Corporation, 2003 Stata Graphics Stata Corporation, 2003 Stata Technical Bulletin , 1994

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