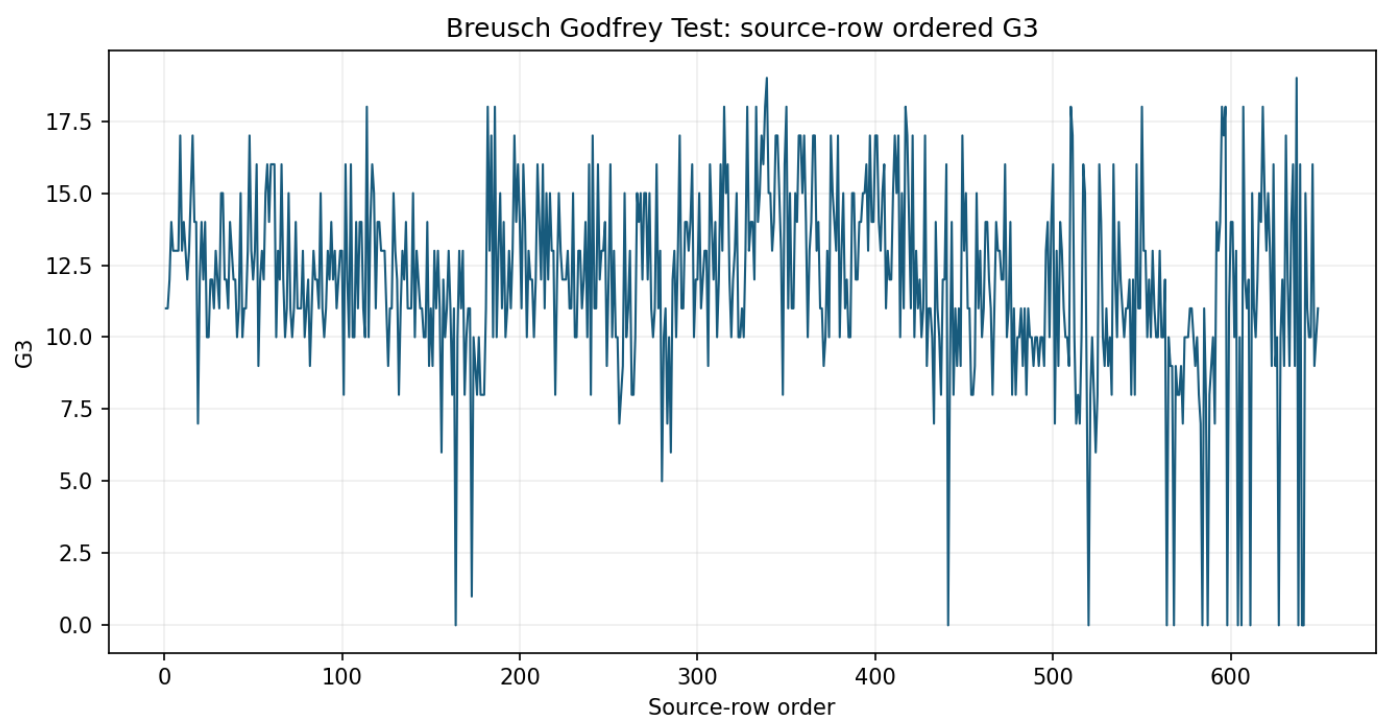


Breusch Godfrey Test

hypothesis_test | source-row order | page 1



Method type: hypothesis_test

Design: Breusch-Godfrey LM test with five residual lags after a trend-and-G1 regression for G3.

Formula: $LM = n \cdot R_{aux}^2 \sim \chi^2(q)$, $q=5$

Variables: G3, G1

Series order: source-row order

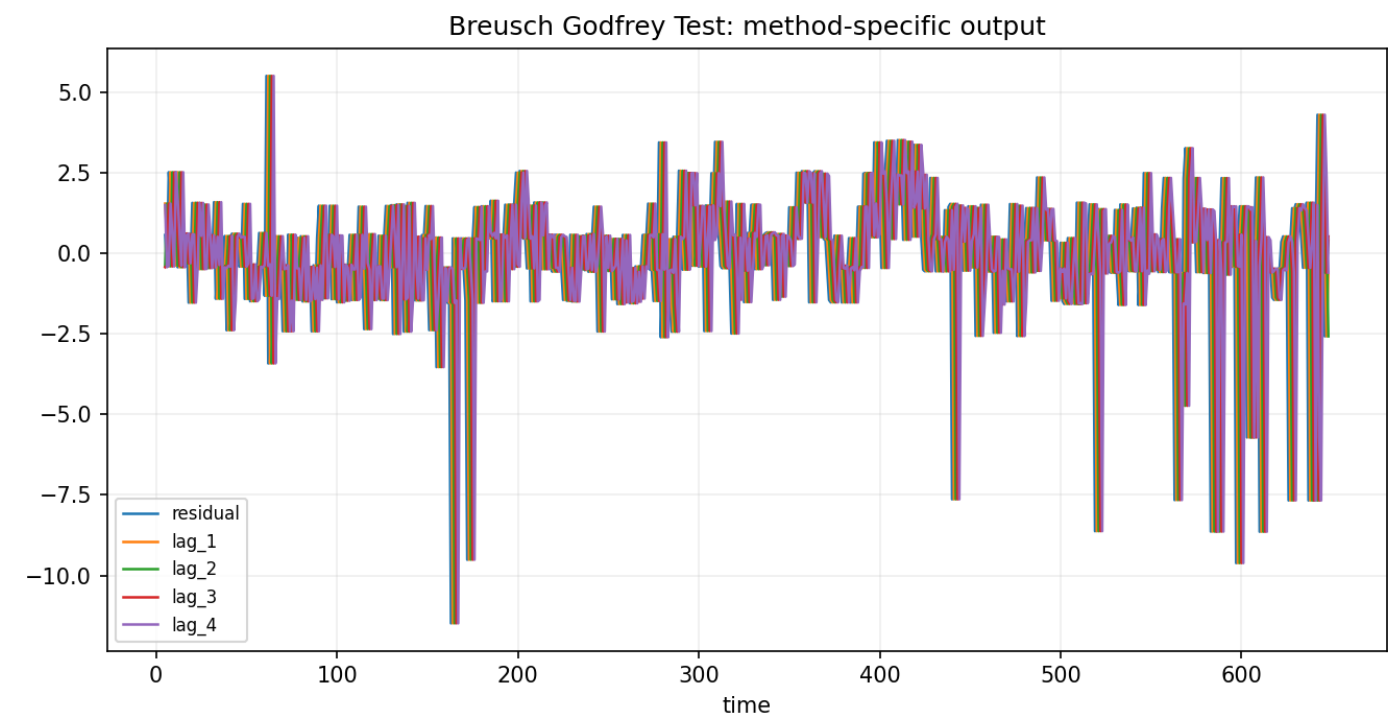
bg_lm = 23.093450417840945

df = 5

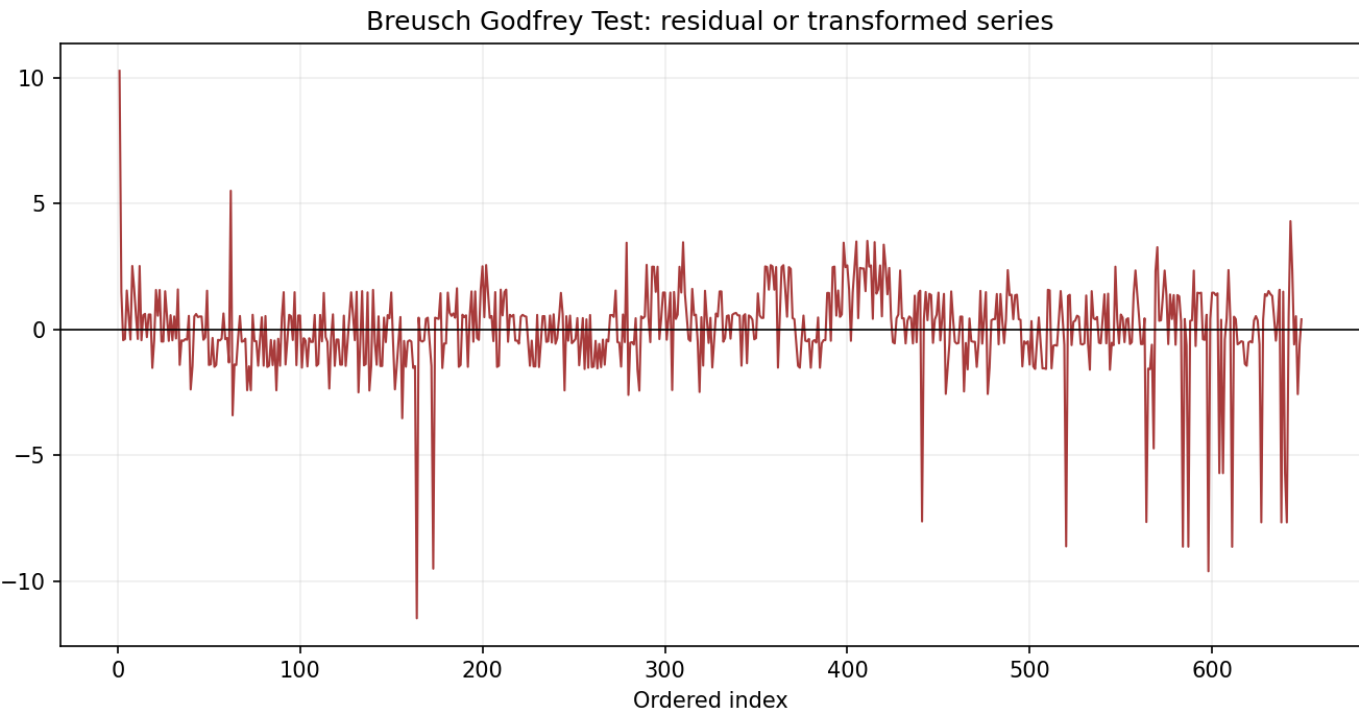
lm_p_value = 0.00032395848856939783

Breusch Godfrey Test

hypothesis_test | source-row order | page 2

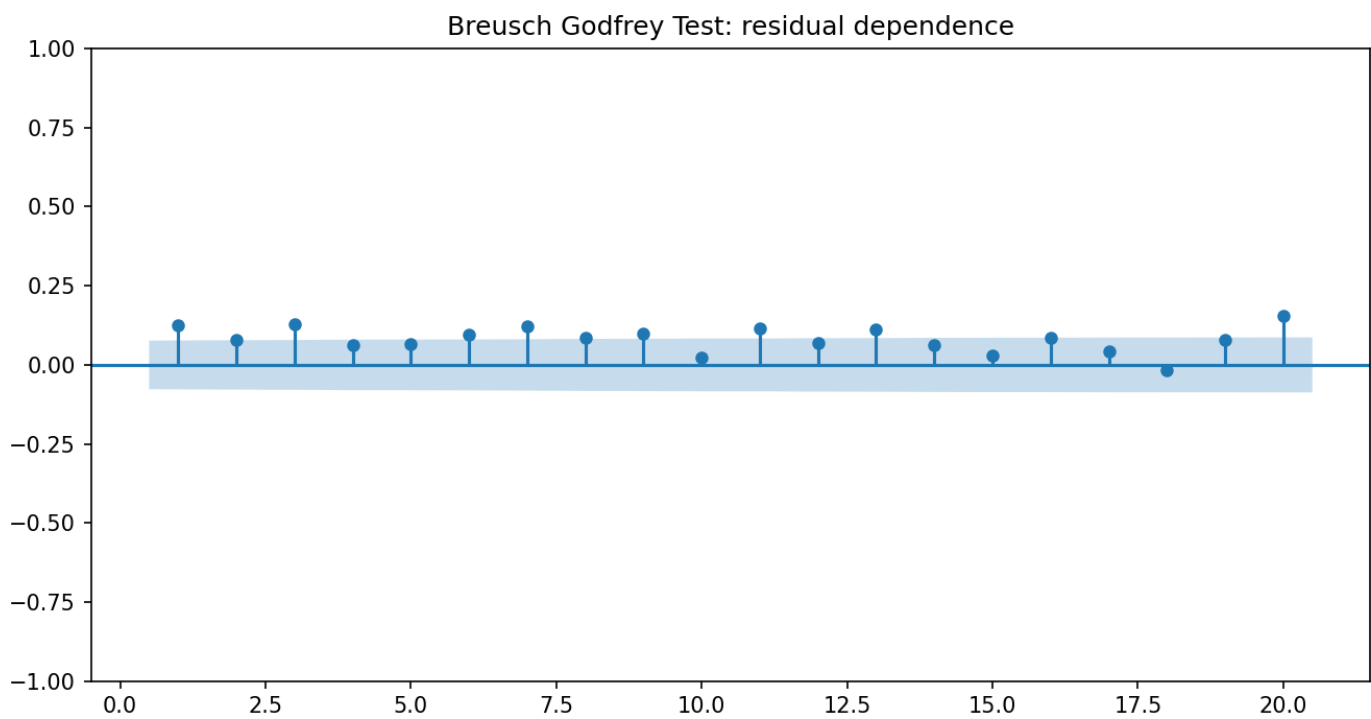


Breusch Godfrey Test



Breusch Godfrey Test

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Breusch Godfrey Test

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