

**microeconometrics using stata revised pdf**

Applied Financial Econometrics using Stata 1. Introduction to Stata (& Reproducible Research) Stan Hurn  
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**Applied Financial Econometrics using Stata 1. Introduction**

In statistics, the Breusch–Pagan test, developed in 1979 by Trevor Breusch and Adrian Pagan, is used to test for heteroskedasticity in a linear regression model. It was independently suggested with some extension by R. Dennis Cook and Sanford Weisberg in 1983. It tests whether the variance of the errors from a regression is dependent on the values of the independent variables.

**Breusch–Pagan test - Wikipedia**

The Heckman correction (the two-stage method, Heckman's lambda or the Heckit method) is any of a number of related statistical methods developed by James Heckman at the University of Chicago from 1976 to 1979 which allow the researcher to correct for selection bias. Selection bias problems are endemic to applied econometric problems, which make Heckman's original technique, and subsequent ...

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