

**TABLE 8.2 OLS on a simulated pooled sample with low and high disturbance variances**

<i>Population relationship</i>		<i>Sample relationship</i>	
Constant:	$\alpha = -20,000$	Intercept, $a$	-18,174
		Standard deviation	8,277.8
		$t$ -statistic	2.20
		$p$ -value	.0293
Coefficient:	$\beta = 4,000$	Slope, $b$	3,935.0
		Standard deviation	621.32
		$t$ -statistic	6.33
		$p$ -value	<.0001
		White heteroscedasticity-adjusted standard deviation	664.92
Standard deviation of disturbances:	$\sigma_1 = 40,000$ $\sigma_2 = 10,000$	Estimated standard deviation of disturbances, $s$	25,618
		$R^2$	.1685
		Adjusted $R^2$	.1643
		$F$ -statistic	40.11
		$p$ -value	<.0001
		$\chi^2$ value for the White test of heteroscedasticity	1.29
		$p$ -value for the White test of heteroscedasticity	.5252
		Sample size	200