

TABLE 8.5 WLS on a pooled sample with low and high disturbance variances

<i>Population relationship</i>		<i>Sample relationship</i>	
Constant:	$\alpha = -20,000$	Intercept, a	-23,977
		Standard deviation	4,069.6
		t -statistic	5.89
		p -value	<.0001
Coefficient:	$\beta = 4,000$	Slope, b	4,270.5
		Standard deviation	305.46
		t -statistic	13.98
		p -value	<.0001
Standard deviation of disturbances:	$\sigma = 1.000$	Estimated standard deviation of disturbances, s	.9980
		R^2	Not meaningful
		Adjusted R^2	Not meaningful
		χ^2 value for the White test of heteroscedasticity	.16
		p -value for the White test of heteroscedasticity	.9245
		Sample size	200