

TABLE 8.6 White's heteroscedasticity test applied to Census data
Dependent variable: annual earnings

<i>Explanatory variable</i>	<i>Slope</i>	<i>t-statistic</i>
Intercept	-17,063	36.52
Years of schooling	3,839.8	106.9
<i>s</i>	43,672	
R^2	.1026	
Adjusted R^2	.1025	
<i>F</i> -statistic	11,427	
<i>p</i> -value	<.0001	
Number of observations	100,000	
$\chi^2(2)$ value	920.5	
Critical value, $\chi^2_{.05}(2)$	5.99	
<i>p</i> -value	<.0001	