

Anexo B: Heteroscedasticidad

Sector Residencial

```
. xttest3
```

Modified Wald test for groupwise heteroskedasticity
in fixed effect regression model

H0: $\sigma(i)^2 = \sigma^2$ for all i

```
chi2 (32) = 216.38  
Prob>chi2 = 0.0000
```

```
. xtgls ln_consumo1 ln_precio1 ln_pib_pc, panels(hetero)
```

Cross-sectional time-series FGLS regression

Coefficients: generalized least squares
Panels: heteroskedastic
Correlation: no autocorrelation

```
Estimated covariances = 32      Number of obs = 317  
Estimated autocorrelations = 0      Number of groups = 32  
Estimated coefficients = 3      Obs per group: min = 9  
                               avg = 9.90625  
                               max = 10  
                               Wald chi2(2) = 1400.21  
Log likelihood = 113.4836      Prob > chi2 = 0.0000
```

```
-----  
ln_consumo1 |   Coef.  Std. Err.   z  P>|z|  [95% Conf. Interval]  
-----+-----  
ln_precio1 | -.0181595  .0134782  -1.35  0.178  -.0445764  .0082573  
ln_pib_pc | .5533901  .0151105  36.62  0.000  .523774  .5830062  
_cons | -.3636415  .1482965  -2.45  0.014  -.6542973  -.0729857  
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```

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```
. xttest3
```

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