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Breusch-Pagan test can be conducted by either the ANOVA F statistic from (3), or by a large-sample form known as the Lagrange multiplier statistic: $LM = n R^2$ from the auxiliary regression.

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Murray, Econometrics: A Modern Introduction | Pearson

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Peter Kennedy, A Guide to Econometrics 6th edition, Wiley-Blackwell, 2008. This is the most useful econometrics book I've ever owned. Christopher F. Baum, An Introduction to Modern Econometrics Using Stata, Stata Press, 2006. Marno Verbeek A Guide to Modern Econometrics, Third edition, John Wiley and Sons, 2008.

Economics 5243 - LearnEconometrics.com

Introductory Econometrics: A Modern Approach. South-Western College Publishers, Sixth Edition (ISBN: 9781305270107). Since I post my lecture notes online, some students have mentioned in past semesters that they found the textbook unnecessary. As a result, I now list it as an optional text.

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