The Shortcut of Diagnosis and Correction of Heteroscedastic Model Studies Based on The Software of Eviews

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Because the perplexing of real economy phenomenon, the homoscedasticity assumption of econometric model does not accord with actual, if the model exists heteroskedasticity and directly applied the OLS method, will cause serious adverse consequences, therefore, the diagnosis and correction of model heteroscedasticity is particularly important. Usually think of the "Glejse test " for econometric model heteroscedasticity, not only can judge the heteroscedasticity is present, and can determine the form of heteroscedastic model, for the basis of elimination of heteroscedasticity. But this research through comparative analysis and examples show that, the most significant heteroscedastic form may not be able to completely eliminate the heteroscedasticity. In view of the complexity of commonly used methods, this study explored a more practical shortcut of diagnosis and correction of heteroscedastic model based on the software of Eviews.

Key Words: Glejser test; White test; output results；weight