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The Chow test, proposed by econometrician Gregory Chow in 1960, is a test of whether the true coefficients in two linear regressions on different data sets are equal. In econometrics, it is most commonly used in time series analysis to test for the presence of a structural break at a period which can be assumed to be known a priori (for instance, a major historical event such as a war).

Chow test - Wikipedia

In statistics, a collection of random variables is heteroscedastic (or heteroskedastic; from Ancient Greek hetero "different" and skedasis "dispersion") if there are sub-populations that have different variabilities from others. Here "variability" could be quantified by the variance or any other measure of statistical dispersion. Thus heteroscedasticity is the absence of homoscedasticity.

Heteroscedasticity - Wikipedia

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Heteroskedastyczność (lub heteroscedastyczność) – pojęcie z zakresu statystyki odnoszące się do cięgu lub wektora zmiennych losowych. Własność ta jest zaprzeczeniem posiadania przez taki ciąg lub wektor własności homoskedastyczności, tzn. przynajmniej jedna zmienna losowa z ciągu różni się od innych wariancją lub jej wariancja jest nieskończona.

Heteroskedastyczność – Wikipedia, wolna encyklopedia

This paper is a survey of applied work with auction data. First, we summarize the pre-game theoretic competitive bidding literature based on decision theory and the associated empirical work, centered essentially around the winner's curse debate.

Game theory and empirical economics: The case of auction

About 370 articles, of which: About 119 full-length scientific pieces, of which 17 were co-authored; 57 of the 102 self-authored pieces were refereed, 45 were invited (in edited volumes, for example).

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