

66-819 ' 15 ' (r) (Y) ,(CONSUM) 40 :

1	1366	1200	14.2
2	1184	1300	14.6
3	1490	1800	22.5
4	1206	1900	22.6
5	1674	2000	22.4
6	1742	2300	17.5
7	2293	2400	17.2
8	2103	2700	15.9
9	2807	2800	14.1
10	2379	2900	13.2
11	2971	3000	14.4
12	2104	3100	21.5
13	2790	3200	21.6
14	2550	3200	14
15	2960	3300	20
16	2250	3500	24.2
17	3135	3500	20.1
18	2281	3600	25
19	3234	3600	19.9
20	3268	4200	13.7
21	4047	4300	16.2
22	3288	4400	16.1
23	4247	4500	15.8
24	3023	4500	22.8
25	3976	4700	24.8
26	3489	4700	16.3
27	4631	4800	13.5
28	3550	5100	20.7
29	4619	5200	20.9
30	3896	5500	19.4
31	4908	5700	24.1
32	4038	6000	23.6
33	5956	6300	13.9
34	5171	7000	15
35	6293	7200	23.3
36	5262	7400	18.8
37	6951	8000	24.5
38	5965	8500	20.2
39	8073	8900	18.2
40	6793	9500	17.7

. WHITE .8

robust standard errors MODEL/OLS

.(,) $V(u_i) = \sigma^2 Y_i^2$.9

.WLS

MODEL/other linear models/weighted least squares

. $w = 1/Y^2$, () w weight variable

(.weight variable - ,)

. $\sigma^2 - x$ $V(u_i) = \sigma^2 Y_i^x$.10

. $\ln \hat{u}^2 = \ln \sigma^2 + x \ln Y$

.FGLS , $V(u_i) = \sigma^2 Y_i^x$.11

$\sqrt{Y_i^{2.085943}}$ -

,15 7000 .12

OLS

WHITE

$V(u_i) = \sigma^2 Y_i^2$,WLS

$V(u_i) = \sigma^2 Y_i^x$,FGLS