

APPENDIX D

DIAGNOSTIC TEST RESULTS

Table D1

Serial Correlation LM Test and White's Heteroskedasticity Test:
Rubber products

VEC Residual Serial Correlation LM Tests
H0: no serial correlation at lag order h
Sample: 1 84
Included observations: 78

Lags	LM-Stat	Prob
1	22.68041	0.1225
2	12.93636	0.6774
3	17.49742	0.3541
4	17.45543	0.3567
5	18.78049	0.2802

Probs from chi-square with 16 df.

VEC Residual Heteroskedasticity Tests: No Cross Terms (only levels and squares)
Sample: 1 84
Included observations: 78

Joint test:

Chi-sq	df	Prob.
415.1446	430	0.6878

Table D2
 Serial Correlation LM Test and White's Heteroskedasticity Test:
 Canned seafood

VEC Residual Serial Correlation LM Tests
 H0: no serial correlation at lag order h
 Sample: 1 84
 Included observations: 78

Lags	LM-Stat	Prob
1	13.75033	0.6173
2	24.36916	0.0817
3	13.63534	0.6259
4	9.620251	0.8857
5	15.40473	0.4952

Probs from chi-square with 16 df.

VEC Residual Heteroskedasticity Tests: No Cross Terms (only levels and squares)
 Sample: 1 84
 Included observations: 78

Joint test:

Chi-sq	df	Prob.
385.8139	430	0.9381

Table D3
Serial Correlation LM Test and White's Heteroskedasticity Test:
Iron & steels

VEC Residual Serial Correlation LM Tests
H0: no serial correlation at lag order h
Sample: 1 84
Included observations: 78

Lags	LM-Stat	Prob
1	10.89818	0.8157
2	14.72792	0.5446
3	19.78817	0.2299
4	20.40919	0.2024
5	10.72297	0.8263

Probs from chi-square with 16 df.

VEC Residual Heteroskedasticity Tests: No Cross Terms (only levels and squares)
Sample: 1 84
Included observations: 78

Joint test:		
Chi-sq	df	Prob.
435.8866	420	0.2863

Table D4
 Serial Correlation LM Test and White's Heteroskedasticity Test:
 Furniture and parts

VEC Residual Serial Correlation LM Tests
 H0: no serial correlation at lag order h
 Sample: 1 84
 Included observations: 80

Lags	LM-Stat	Prob
1	20.67473	0.1914
2	18.36516	0.3030
3	8.916484	0.9168

Probs from chi-square with 16 df.

VEC Residual Heteroskedasticity Tests: No Cross Terms (only levels and squares)
 Sample: 1 84
 Included observations: 80

Joint test:		
Chi-sq	df	Prob.
266.0065	270	0.5572

Table D5
 Serial Correlation LM Test and White's Heteroskedasticity Test:
 Motor cars, parts and accessories

VEC Residual Serial Correlation LM Tests
 H0: no serial correlation at lag order h
 Sample: 1 84
 Included observations: 77

Lags	LM-Stat	Prob
1	20.96260	0.1800
2	14.41557	0.5678
3	17.67300	0.3434
4	12.59212	0.7023
5	12.52979	0.7068
6	18.95698	0.2709

Probs from chi-square with 16 df.

VEC Residual Heteroskedasticity Tests: No Cross Terms (only levels and squares)
 Sample: 1 84
 Included observations: 77

Joint test:		
Chi-sq	df	Prob.
471.2506	500	0.8175

Table D6
Serial Correlation LM Test and White's Heteroskedasticity Test:
Garments

VEC Residual Serial Correlation LM Tests
H0: no serial correlation at lag order h
Sample: 1 84
Included observations: 81

Lags	LM-Stat	Prob
1	5.530096	0.9924
2	9.307414	0.9002

Probs from chi-square with 16 df.

VEC Residual Heteroskedasticity Tests: No Cross Terms (only levels and squares)
Sample: 1 84
Included observations: 81

Joint test:

Chi-sq	df	Prob.
158.1097	180	0.8787

Table D7
 Serial Correlation LM Test and White's Heteroskedasticity Test:
 Plastic products

VEC Residual Serial Correlation LM Tests
 H0: no serial correlation at lag order h
 Sample: 1 84
 Included observations: 80

Lags	LM-Stat	Prob
1	18.74961	0.2819
2	23.30132	0.1059
3	11.90017	0.7508

Probs from chi-square with 16 df.

VEC Residual Heteroskedasticity Tests: No Cross Terms (only levels and squares)
 Sample: 1 84
 Included observations: 80

Joint test:		
Chi-sq	df	Prob.
287.1722	260	0.1187