

ANNEXE 4 : RÉSULTATS DU TEST D'HOMOSCÉDASTICITÉ GOLDFELD-QUANDT

```
> gqtest(RegModel.1)
```

```
Goldfeld-Quandt test  
data: RegModel.1  
GQ = 0.53743, df1 = 109, df2 = 109, p-value = 0.9993  
alternative hypothesis: variance increases from segment 1 to 2
```

```
> gqtest(RegModel.2)
```

```
Goldfeld-Quandt test  
data: RegModel.2  
GQ = 0.67138, df1 = 109, df2 = 109, p-value = 0.9807  
alternative hypothesis: variance increases from segment 1 to 2
```

```
> gqtest(RegModel.3)
```

```
Goldfeld-Quandt test  
data: RegModel.3  
GQ = 0.51289, df1 = 109, df2 = 109, p-value = 0.9997  
alternative hypothesis: variance increases from segment 1 to 2
```

```
> gqtest(RegModel.4)
```

```
Goldfeld-Quandt test  
data: RegModel.4  
GQ = 1.342, df1 = 109, df2 = 109, p-value = 0.06308  
alternative hypothesis: variance increases from segment 1 to 2
```

```
> gqtest(RegModel.5)
```

```
Goldfeld-Quandt test  
data: RegModel.5  
GQ = 0.76276, df1 = 109, df2 = 109, p-value = 0.9205  
alternative hypothesis: variance increases from segment 1 to 2
```

```
> gqtest(RegModel.6)
```

```
Goldfeld-Quandt test  
data: RegModel.6  
GQ = 1.106, df1 = 109, df2 = 109, p-value = 0.3  
alternative hypothesis: variance increases from segment 1 to 2
```

```
> gqtest(RegModel.7)
```

```
Goldfeld-Quandt test  
data: RegModel.7  
GQ = 0.62446, df1 = 109, df2 = 109, p-value = 0.9927  
alternative hypothesis: variance increases from segment 1 to 2
```

```
> gqtest(RegModel.8)
```

```
Goldfeld-Quandt test  
data: RegModel.8  
GQ = 1.8164, df1 = 109, df2 = 109, p-value = 0.001014  
alternative hypothesis: variance increases from segment 1 to 2
```

```
> gqtest(RegModel.9)
```

```
Goldfeld-Quandt test  
data: RegModel.9  
GQ = 10.005, df1 = 109, df2 = 109, p-value < 2.2e-16  
alternative hypothesis: variance increases from segment 1 to 2
```

```
> gqtest(RegModel.10)
```

```
Goldfeld-Quandt test  
data: RegModel.10  
GQ = 2.6253, df1 = 109, df2 = 109, p-value = 4.022e-07  
alternative hypothesis: variance increases from segment 1 to 2
```