

## 15.3: Summary

In this chapter we have described how you can approach the diagnostic stage for OLS multiple regression analysis. We described the key threats to the necessary assumptions of OLS, and listed them and their effects in Table 15.1. But we also noted that diagnostics are more of an art than a simple recipe. In this business you will learn as you go, both in the analysis of a particular model (or set of models) and in the development of your own approach and procedures. We wish you well, Grasshopper!

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24. See the `lmtest` package documentation for more options and information.↩

25. Note that we jitter the points to make them easier to see.↩

26. H White, 1980. “A Heteroscedasticity-consistent covariance matrix estimator and a direct test for heteroscedasticity.”  
*Econometrica* 48: 817-838.↩

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