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there probably the most commonly used one in econometrics is stata a versatile package with great on line support web autocorrelations 1 and 5 are significantly different from zero f chapter 9 exercise answers principles of econometrics 4e 55 exercise 9 15 continued b the null and alternative hypotheses are $h_0: \rho = 0$ and $h_1: \rho > 0$ and the test statistic is $lm = 5.4743$ yielding a p value of 0.0193

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