

КРИТИЧНИ СТОЙНОСТИ НА ТЕСТОВИТЕ ХАРАКТЕРИСТИКИ,
ПОЛУЧЕНИ ОТ СИМУЛАЦИОННИЯ ЕКСПЕРИМЕНТ

n=50	BP Q-stat				BL Q-stat				QR-stat				χ^2																																																		
	10%	5%	1%	10%	5%	1%	10%	5%	1%	10%	5%	1%	10%	5%	1%																																																
m	2.649	4.200	6.249	2.811	4.458	6.632	2.543	4.032	5.999	2.706	3.841	6.635	9.997	12.561	16.986	11.146	13.900	18.788	9.135	11.575	15.622	9.236	11.070	15.086	18.845	22.053	30.007	22.275	26.033	35.115	16.119	19.181	26.084	15.987	18.307	23.209	15	28.239	32.770	46.299	35.838	41.229	58.666	22.695	26.415	37.275	22.307	24.996	30.578	20	39.041	44.688	59.478	54.208	62.031	82.990	29.326	33.614	44.893	28.412	31.410	37.566	
n=100	BP Q-stat				BL Q-stat				QR-stat				χ^2																																																		
m	10%	5%	1%	10%	5%	1%	10%	5%	1%	10%	5%	1%	10%	5%	1%																																																
1	2.492	3.409	7.016	2.567	3.513	7.229	2.442	3.341	6.876	2.706	3.841	6.635	9.824	11.821	16.294	10.286	12.463	17.321	9.462	11.376	15.586	9.236	11.070	15.086	10	17.347	20.028	26.163	18.690	21.754	28.158	16.108	18.669	24.558	15.987	18.307	23.209	15	25.278	28.474	35.407	28.168	32.064	39.620	22.890	25.337	31.846	22.307	24.996	30.578	20	32.495	37.257	48.063	37.429	43.332	55.123	28.730	32.680	42.454	28.412	31.410	37.566
n=200	BP Q-stat				BL Q-stat				QR-stat				χ^2																																																		
m	10%	5%	1%	10%	5%	1%	10%	5%	1%	10%	5%	1%	10%	5%	1%																																																
1	2.557	3.457	5.861	2.595	3.509	5.949	2.531	3.422	5.802	2.706	3.841	6.635	9.160	11.274	16.145	9.367	11.564	16.565	8.979	11.010	15.811	9.236	11.070	15.086	10	16.013	18.312	24.150	16.708	19.094	25.113	15.422	17.710	23.342	15.987	18.307	23.209	15	23.628	26.925	35.823	24.932	28.298	37.269	22.645	25.675	34.610	22.307	24.996	30.578	20	31.077	34.371	41.289	33.213	36.705	43.788	29.222	32.384	39.549	28.412	31.410	37.566
n=500	BP Q-stat				BL Q-stat				QR-stat				χ^2																																																		
m	10%	5%	1%	10%	5%	1%	10%	5%	1%	10%	5%	1%	10%	5%	1%																																																
1	2.707	4.007	6.832	2.723	4.031	6.873	2.696	3.991	6.805	2.706	3.841	6.635	8.987	10.867	15.227	9.074	10.967	15.389	8.912	10.790	15.097	9.236	11.070	15.086	10	16.190	18.500	23.617	16.436	18.759	24.050	15.993	18.243	23.237	15.987	18.307	23.209	15	23.642	26.775	33.053	24.179	27.223	33.648	23.139	26.239	32.437	22.307	24.996	30.578	20	29.637	32.995	36.851	30.403	33.833	37.545	28.851	32.283	36.022	28.412	31.410	37.566