

Command	Explanation	Notes
<code>smd.linear_reset()</code>	RESET test	<code>statsmodels.formula.api</code> as <code>smf</code>
<code>ss.jarque_bera()</code>	Jarque-Bera test	<code>scipy.stats</code> as <code>ss</code>
<code>smd.het_breuschpagan()</code>	Breusch-Pagan test	<code>statsmodels.stats.diagnostic</code> as <code>smd</code>
<code>ols.get_robustcov_results()</code>	robust standard errors	<code>statsmodels.formula.api</code> as <code>smf</code>
<code>smf.logit()</code>	logit regression	<code>statsmodels.formula.api</code> as <code>smf</code>
<code>smf.probit()</code>	probit regression	<code>statsmodels.formula.api</code> as <code>smf</code>
<code>reg.pred_table()</code>	confusion matrix for reg	<code>statsmodels.formula.api</code> as <code>smf</code>

## Tests

I do a RESET test, a JB test for normality, a test for heteroskedasticity, and calculate robust standard errors.

```

1  # Read in data
2  import pandas as pd
3  df = pd.read_csv(r'https://www.wimivo.com/data.csv')
4
5  # RESET test for nonlinear terms
6  import statsmodels.formula.api as smf
7  import statsmodels.stats.diagnostic as smd
8  ols = smf.ols('var2 ~ var1', data=df).fit()
9  reset = smd.linear_reset(ols, power=3,
10                          test_type='fitted', use_f='true')
11  print(reset)
12
13 # JB test for normality
14 import scipy.stats as ss
15 resid = ols.resid
16 JB = ss.jarque_bera(resid)
17 print(JB)
18
19 # BP test for heteroskedasticity
20 BPtest = smd.het_breuschpagan(ols.resid, ols.model.exog)
21 print(BPtest)
22
23 # Robust standard errors
24 olsR = ols.get_robustcov_results(cov_type='HC3')
25 print(olsR.summary())

```

## Probability Models

The form for a logit or probit regression is the same as an ordinary regressor. A nicely formatted confusion matrix is a bit more work, though.

```

logit = smf.logit('p ~ x1 + x2 + x3', data=df).fit()

logitPred = pd.DataFrame(logit.pred_table())
logitPred.columns = ['Predicted 0', 'Predicted 1']
logitPred = logitPred.rename(index={0: "Actual 0", 1: "Actual 1"})
print(logitPred)

```