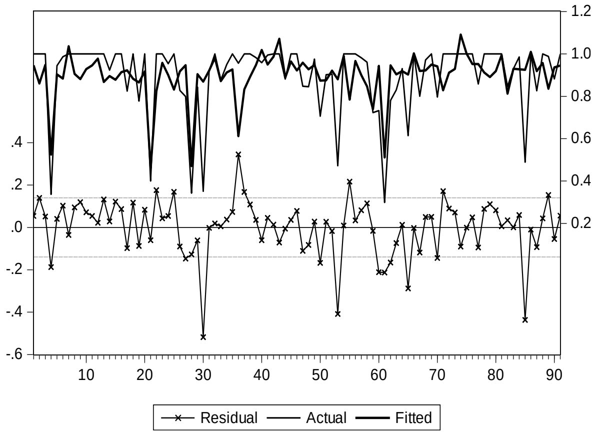
APPENDIX 11

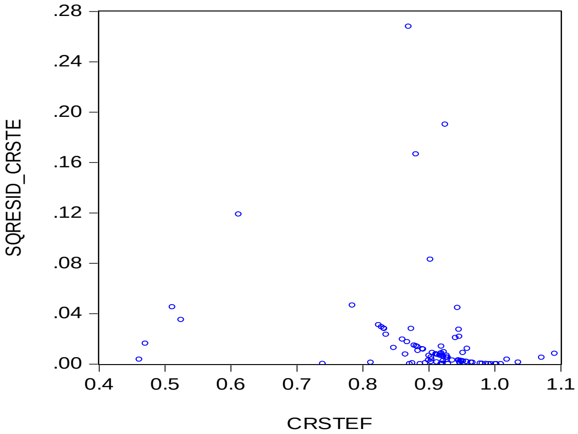
Heteroscedasticity Tests for the Tobit Regressions based on the ML - Censored Normal (TOBIT) (Quadratic hill climbing) Method

1. The heteroscedasticity test for the first period (2002-2005)

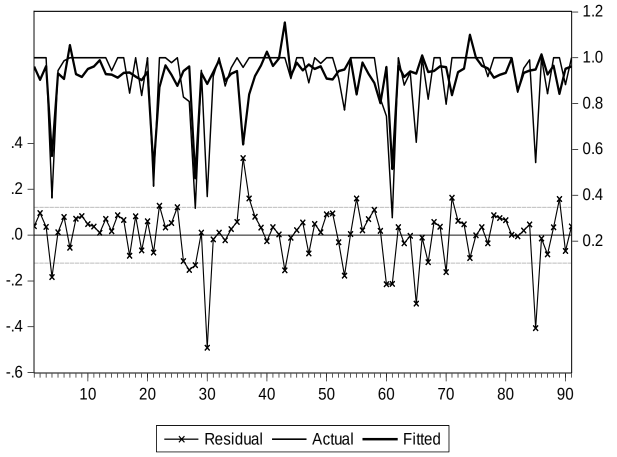
1.1. For the first DEA model

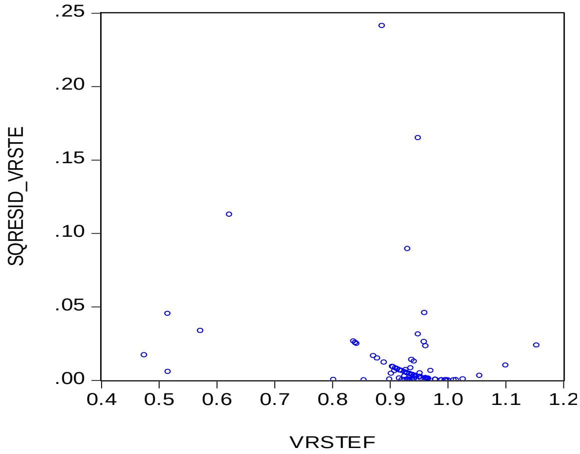
- **For the case of CRSTE**



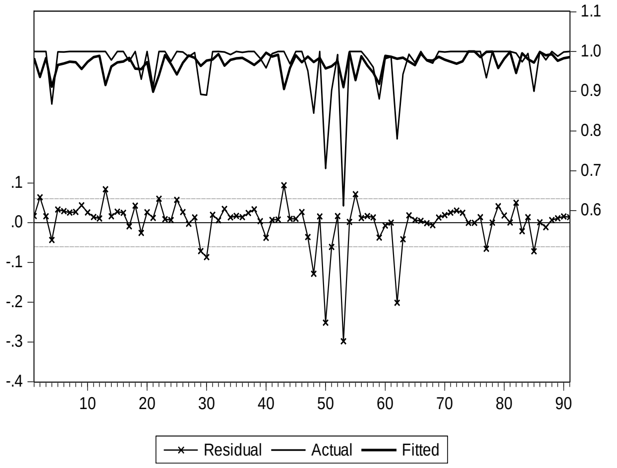


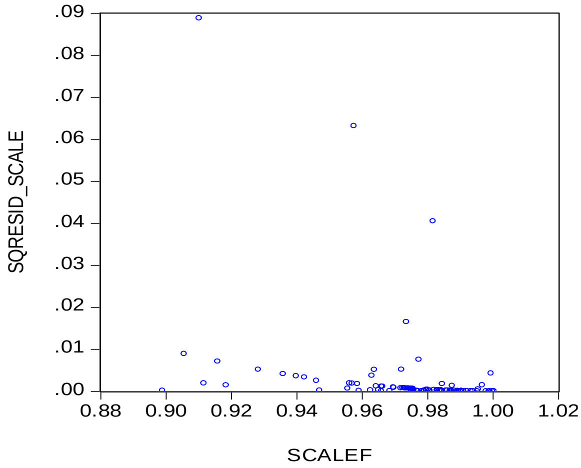
- **For the case of VRSTE**





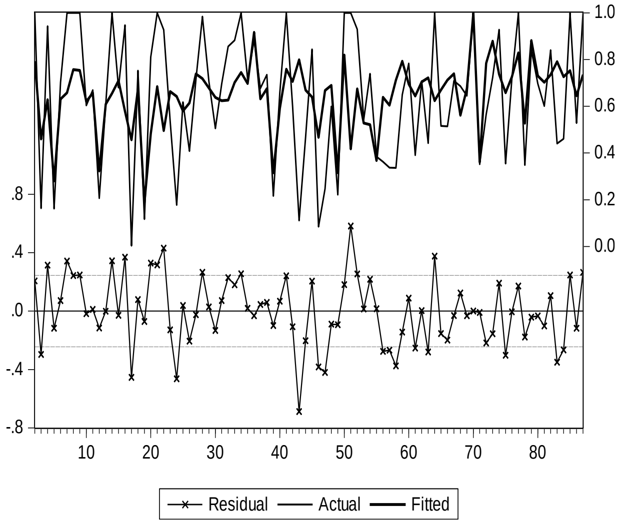
- **For the case of SCALE**

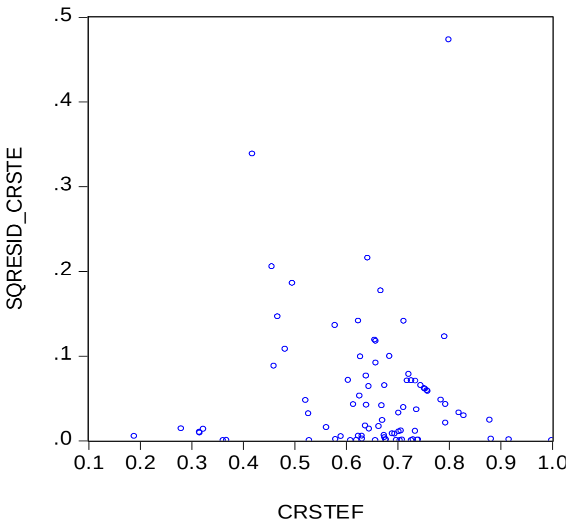




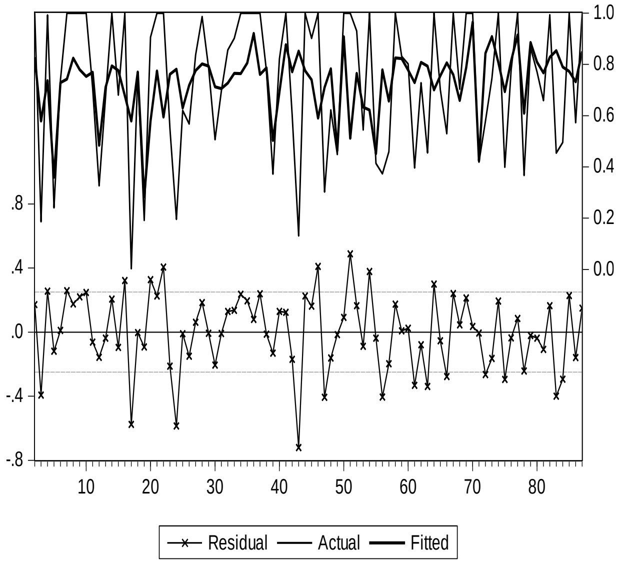
1.2. For the second DEA model

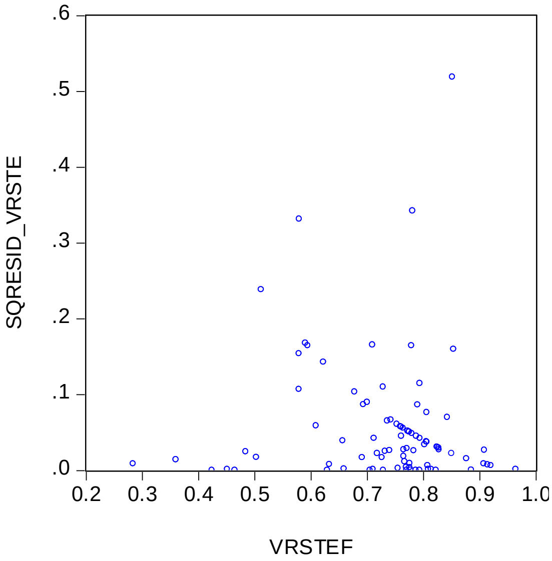
- **For the case of CRSTE**



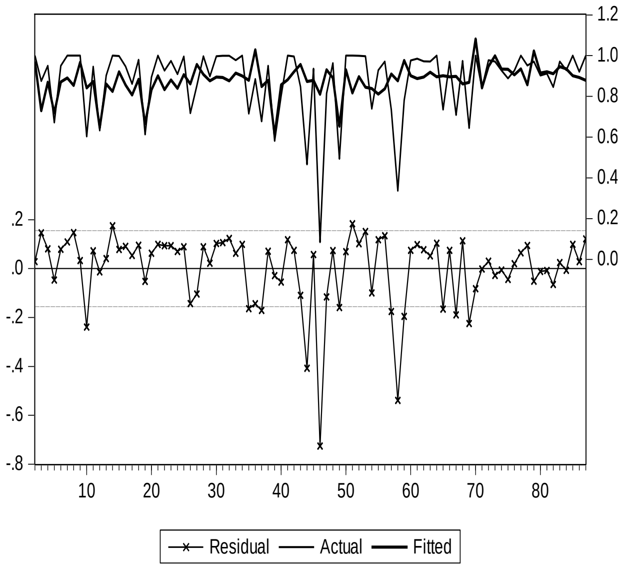


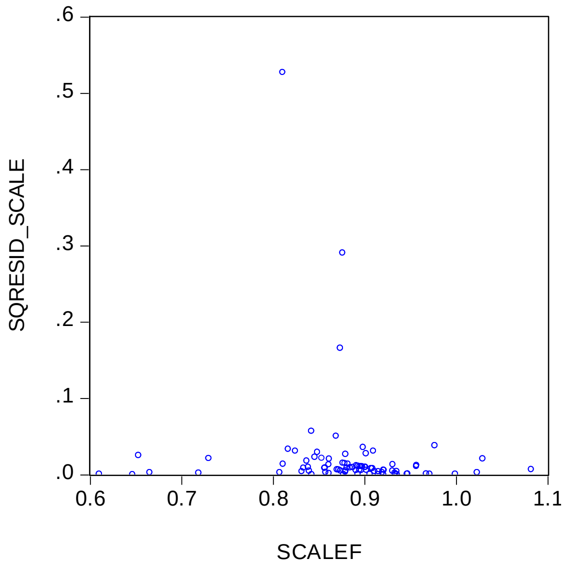
- **For the case of VRSTE**





- **For the case of SCALE**

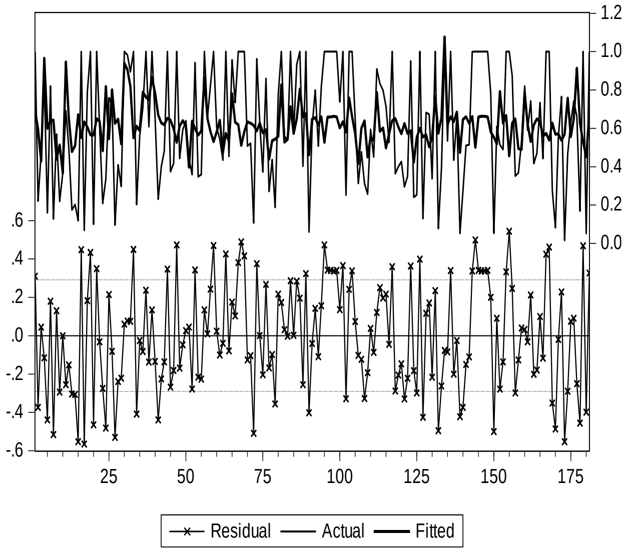


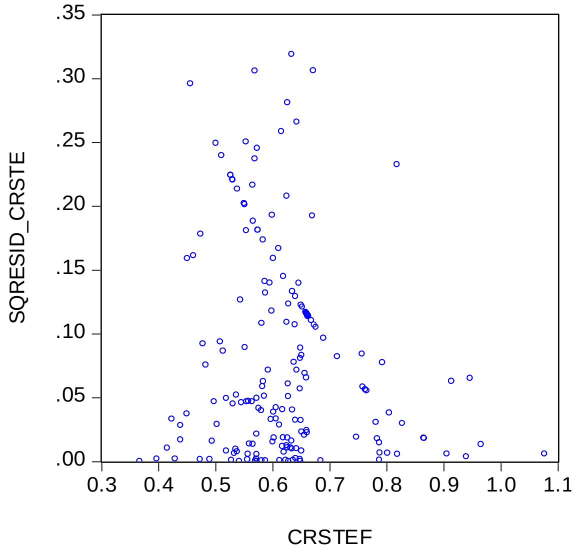


2. The heteroscedasticity test for the second period (2006-2012)

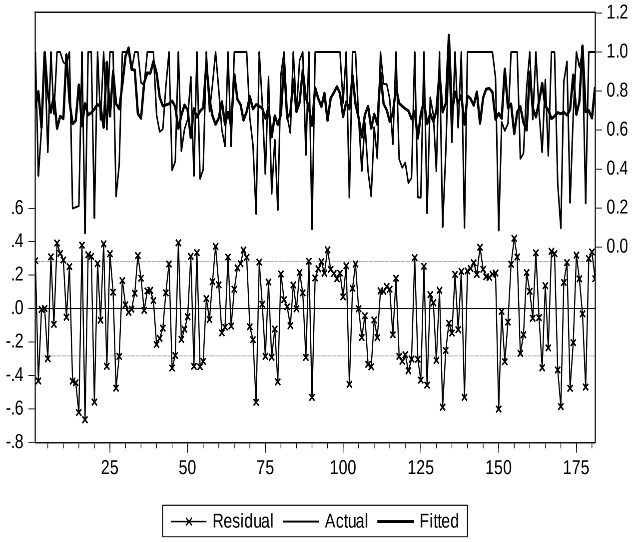
2.1. For the first DEA model

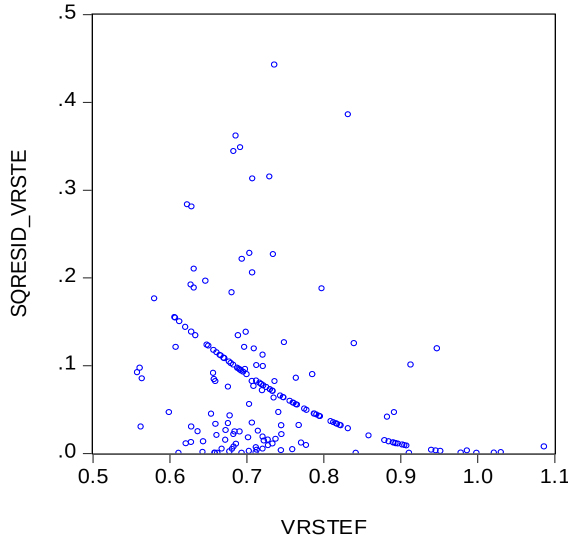
- **For the case of CRSTE**



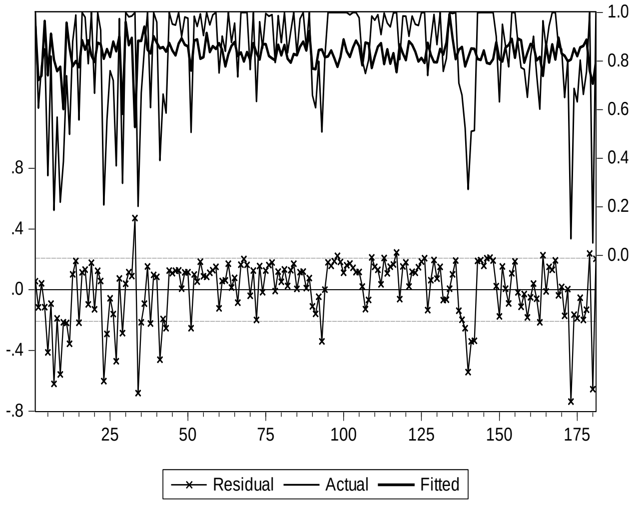


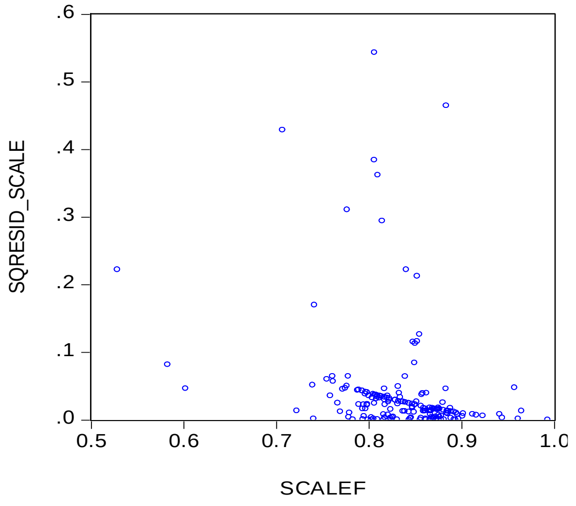
- **For the case of VRSTE**





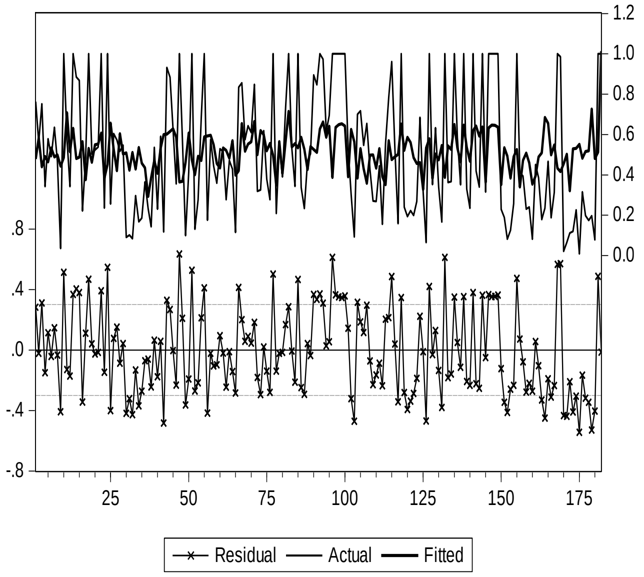
- **For the case of SCALE**

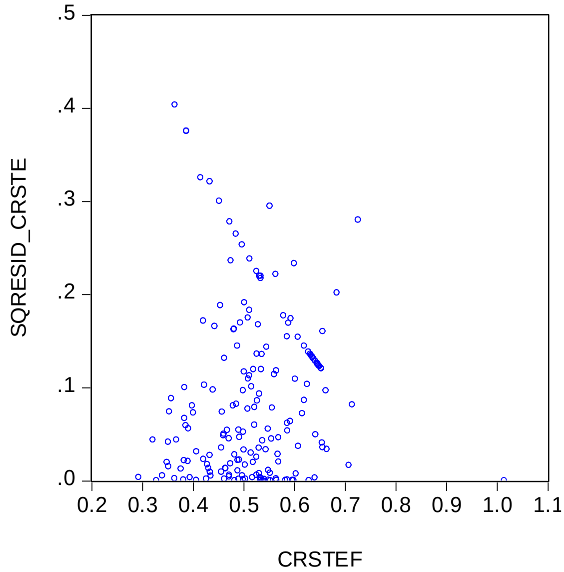




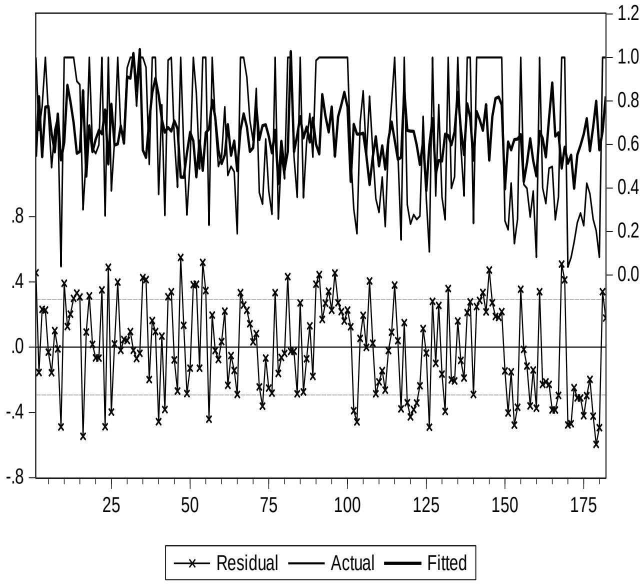
2.2. For the second DEA model

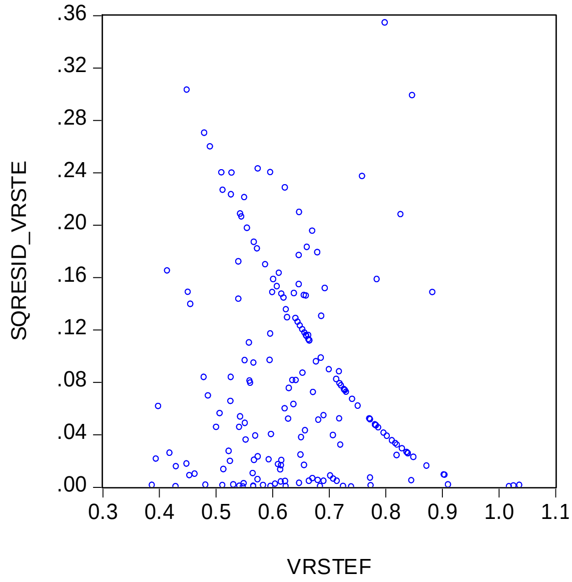
- **For the case of CRSTE**





- **For the case of VRSTE**





- **For the case of SCALE**