

StRD Linear Regression NADs: Cholesky versus QR								
Data	Diff.	λ_β		λ_σ		λ_R		
Norris	l	12.8	12.5	13.9	14.1	15	15	
Pontius	l	11.4	12.7	14	13.1	15	15	
NoInt1	a	14.7	14.7	15.2	14.7	3.2	3.2	
NoInt2	a	15	15	14.9	14.8	0.6	0.6	
Flip	h	ns	7.5	ns	7.7	ns	11	
Longley	h	8.5	11.8	10.2	13	15	15	
Wampler1	h	8.3	9.9	8.2	10	15	15	
Wampler2	h	9.7	13.1	15	15	15	15	
Wampler3	h	8.3	9.9	11.6	14.1	15	15	
Wampler4	h	8.3	7.9	11.6	14.1	15	15	
Wampler5	h	8.3	5.9	11.6	14.1	13.8	15	

This table gives StRD test results for the Cholesky and QR decompositions in GRETL. The three columns show coefficients, standard errors and R^2 respectively. QR values are on the right side. It is easy to say that QR performs better than Cholesky and should be offered as the default option for linear regressions.