

Quiz # 5
Chapter 9
Suggested Answers
Econometrics 06216

Name: _____

- Choose the **MOST CORRECT** answer
 - You have 5 minutes to solve out this quiz
1. If you have an F-statistic of 0.456, and you are testing the global significance of your model, you can conclude that:
 - a. At least one of the coefficients is statistically different from zero.
 - b. **All coefficients are simultaneously equal to zero.**
 - c. At least one of the coefficients is equal to zero.
 - d. All of the above could be solved with an F-test.
 - e. None of the above.
 2. Assume you have a multiple regression model with 10 variables, if each t-test is conducted at 5%, you can affirm that:
 - a. The level combined of significance is 5%.
 - b. **The true significance level could be anything between 5% and 50%.**
 - c. The level combined of significance is 50%.
 - d. None of the above.
 3. You are testing the global significance of the model: $Y_i = \beta_0 + \beta_1 X_i + \varepsilon_i$, you can affirm that:
 - a. $H_0: \beta_0 = \beta_1 = 0$
 - b. **F-statistics of the global significance is the square of the t-statistics for the slope.**
 - c. F-statistics of the global significance is the squared root of the t-statistics for the slope.
 - d. $H_0: \beta_0 = 0$
 4. In which of the next constraints is applicable the F-test?
 - a. **$\beta_1 \varphi = \alpha_2$, where φ is a scalar.**
 - b. $\eta_1 = \gamma_1^2$
 - c. $\beta_2 = 1/(1 - \beta_1)$
 - d. None of the above.
 5. Another way to test coefficients when they differ between two time periods is using:
 - a. Forecasting errors
 - b. **Dummy Variables**
 - c. Variable Bias test
 - d. None of the above

