

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 653.45, and you are testing the global significance of your model, you are rejecting one of the next null hypothesis:
 - 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. If you have an F-statistic of 653.45, 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. There is not enough information to decide.
 - e. None of the above.
 3. The relationship between the F-statistic and the coefficient of determination is:
 - a. Direct
 - b. Inverse
 - c. There is no relationship
 - d. There is a relationship but is not described here.
 4. Complete the sentence: The t-statistic with $(n-k-1)$ degrees of freedom is simply _____ of an F-statistic with _____ and $(n-k-1)$ degrees of freedom.
 - a. The squared root; k .
 - b. The squared root; 1.
 - c. The same; k .
 - d. The same; 1.
 5. A linear regression model has been estimated using a very large sample and an Fstatistic for a certain hypothesis has been calculated to be -4.5 (the level of significance is 5%):
 - a. The hypothesis is not rejected because $-4.5 < 0$.
 - b. The hypothesis is rejected because $-4.5 < -1.96$.
 - c. The F-statistic has not been calculated correctly.
 - d. There is insufficient information to determine the outcome of the test.