Quiz #5

Econometría 06216

Nombre: _____

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INSTRUCCIONES:

- Escoja la opción más adecuada.
- Usted cuenta con 5 minutos para resolver este quiz

1. The F Test for the equation is which of the following::
   a. constructed from the sum of squared residuals and degrees of freedom for the model.
   b. a test that the R squared is significantly different from zero.
   c. a) and b) are correct.
   d. None of the above.

Answer (c)

2. To In the context of linear regression, an F-test is used when the null hypothesis Involves:
   a. more than a single coefficient.
   b. an inequality sign.
   c. more than a single "=" sign.
   d. unknown parameter values.

Answer (a)

3. A linear regression model has been estimated using a very large sample and an F-statistic 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.

Answer (c)

4. F(*m*,*n*) has an F-distribution with *m* and *n* degrees of freedom. The expected value of F is:
   a. *m/n*.
   b. *n/m* .
   c. 1.0.
   d. approximately 1.0.

Answer (d)

5. In one of the next restrictions the F test is not applicable for the model $y = \beta_1 + \beta_2 X_1 + \beta_3 X_2 + e$:

a. $\beta_1 = \beta_2 /(1+Ln(\bar{X}_1))$.

b. $\beta_1 = \beta_2(1+Ln(\bar{X}_2))$

c. $\beta_1 = \beta_2(1+Ln(\bar{X}_1))+\beta_3$.

d. None of the above.

Answer (d)