Quiz # 5
Chapter 9
Suggested Answers
Group 3
Econometrics 06216

Name_____

- Choose the most correct answer
- You have 5 minutes to solve out this quiz

1. When the coefficients of a regression relationship change the same over time, it is said to be:
a. Regime shift
b. Structural time coefficients
c. Time shift
d. None of the above

2. If the R^2 of a regression model tends to 0.0001, it is true that:
a. The F-statistics tends to zero.
b. The F-statistics is near to infinite.
c. The F-statistics tends to one.
d. The F-statistics converges to 100.

3. How many linear constraints do we have if we want to prove the following hypothesis:
$H_0 : \alpha_1 = \alpha_2 = 0$ vs. $H_a = No H_0$?
a. r=0
b. r=2
c. r=3
d. None of the above

4. If the fixed X's assumption no longer holds:
a. None of the Gauss Markov apply for the combinations of X-values
b. The computations for confidence intervals are no longer reliable
c. All the probability statements associated with the regression are true for all X-values
d. None of the above.

5. 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.