

Quiz # 5
Chapter 9
Suggested Answers
Econometrics 06216

Name _____

- Choose the **MOST CORRECT** answer
- You have 5 minutes to solve out this quiz

1. We use an F-test when we want to::
- Test joint significance
 - Test linear restrictions
 - Test hypothesis that involves more than one coefficient.
 - Test hypothesis that involves one coefficient.
 - All of the above

Answer: e

2. How many files will have the R matrix (number of linear constraints), if we want to prove the following hypothesis
- $$H_0 : \alpha_0 = \alpha_1 = \alpha_2 = \alpha_3 = 0$$
- :
- $$H_1 : \text{No } H_0$$
- 1
 - 2
 - 3
 - 4
 - None of the above.

Answer: d

3. If the disturbances are not normally distributed, and we have a small sample:
- We still can use the F-test
 - We should use the F-statistic multiplied y the number of degrees of freedom.
 - We should use a chi-test
 - We can't use the F-test
 - None of the above.

Answer: d

4. To probe $H_0 : \beta_1 = \beta_2 = 0$ vs $H_1 : \text{No } H_0$ we use:
- Two t-tests and if we reject one of the null hypothesis, then we reject this null hypothesis.
 - Two t-tests and if we accept one of the null hypothesis, then we accept this null hypothesis.
 - We can use an F-test or an T-test.
 - An F-test.
 - None of the above.

Answer: d

5. The critical region, when we use an F-test:
- It's always on the left side of the f-distribution.
 - Could be both, on the left or on the right side of the F-distribution.
 - It's always on the right side of the f-distribution.
 - If it's a two tailed test, then it'll be on the right and left side of the F-distribution.
 - None of the above.

Answer: d