

- III. The analyst wants to test whether  $\beta_0$  is different from zero. Given a 5% significance level, the hypotheses used and the result of the hypothesis test are most likely:
- A. Hypothesis:  $H_0: \beta_0 = 0$ , versus  $H_a: \beta_0 \neq 0$ ; Conclusion: Reject the null hypothesis and conclude that  $\beta_0$  is not equal to zero.
  - B. Hypothesis:  $H_0: \beta_0 \neq 0$ , versus  $H_a: \beta_0 = 0$ ; Conclusion: Reject the null hypothesis and conclude that  $\beta_0$  is equal to zero.
  - C. Hypothesis:  $H_0: \beta_0 = 0$ , versus  $H_a: \beta_0 \neq 0$ ; Conclusion: Fail to reject the null hypothesis and conclude that  $\beta_0$  is equal to zero.
- IV. The  $F$ -stat is closest to:
- A. 0.2232
  - B. 525.0173
  - C. 44.7740
- V. The 95% confidence interval for the slope coefficient for  $\beta_2$  is closest to:
- A. -19.7256 to 12.4206
  - B. -15.9675 to 22.8636
  - C. -22.8636 to 15.9675
- VI. The analyst adds another independent variable,  $X_3$ , to the regression model. As a result,  $R^2$  increases to 3,972.2967. The slope coefficient of  $X_3$  is significantly different from zero at the 5% significance level. Should the third independent variable be added to the analysis?
- A. Yes, because it increases  $R^2$ .
  - B. Yes, because its slope coefficient is significantly different from zero.
  - C. No, because adjusted  $R^2$  falls when the third independent variable is added.

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