

## Econometrics

### Lecture 6: Simple Regression: Testing of Hypothesis Quiz

1. Reliability of a point estimator is measured by its which of the following?
  - a. standard error
  - b. mean
  - c. standard deviation
  - d. None of the above
2. Random interval is known as
  - a. standard error
  - b. confidence interval
  - c. type I error
  - d. level of significance
3. The alternative hypothesis may be \_\_\_\_\_ or \_\_\_\_\_.
4. Which of the following is the decision rule for t-test of significance for two tail test?
  - a.  $|t| > t_{\alpha/2,df}$
  - b.  $t > t_{\alpha,df}$
  - c.  $t < t_{\alpha,df}$
  - d. none of the above
5. What are the two approaches to hypothesis testing?
6. Does  $\beta$  represent a probability of rejecting the Type I error or committing the Type II error?
7. Why do we use t-test instead of a z-test in constructing the confidence interval of regression coefficients?
8. What use can be made of the preceding *F ratio*?
9.  $\beta^{\wedge}2 - \delta$  is lower confidence limit;  $\beta^{\wedge}2 + \delta$  is known as \_\_\_\_\_.