

# Econometrics

## Lecture 15: Dummy Variables in Multiple Regression

### Quiz

1. Analysis of covariance (ANCOVA) models which includes both quantitative and qualitative, or dummy, regressors. True / False
2. When the intercepts in the two regressions are different but the slopes are the same. In such case the regression is called parallel regressions
  - a) parallel regressions
  - b) coincident regressions
  - c) concurrent regressions
  - d) dissimilar regressions
3. The differential slope coefficient is also called \_\_\_\_\_.
4. When the two regressions have the same intercept, that is, the two regressions are called concurrent regressions. True / False
5. What do you mean by interaction dummy?
6. What are the four components of time series data?