

Multiple Choice Test Bank Questions No Feedback – Chapter 4

Correct answers denoted by an asterisk.

1. A researcher conducts a Breusch-Godfrey test for autocorrelation using 3 lags of the residuals in the auxiliary regression. The original regression contained 5 regressors including a constant term, and was estimated using 105 observations. What is the critical value using a 5% significance level for the LM test based on TR^2 ?
 - (a) 1.99
 - (b) 2.70
 - (c) * 7.81
 - (d) 8.56.
2. Which of the following would NOT be a potential remedy for the problem of multicollinearity between regressors?
 - (a) Removing one of the explanatory variables
 - (b) * Transforming the data into logarithms
 - (c) Transforming two of the explanatory variables into ratios
 - (d) Collecting higher frequency data on all of the variables
3. Which of the following conditions must be fulfilled for the Durbin Watson test to be valid?
 - (i) The regression includes a constant term
 - (ii) The regressors are non-stochastic
 - (iii) There are no lags of the dependent variable in the regression
 - (iv) There are no lags of the independent variables in the regression
 - (a)* (i), (ii) and (iii) only
 - (b) (i) and (ii) only
 - (c) (i), (ii), (iii) and (iv)
 - (d) (i), (ii), and (iv) only
4. If the residuals of a regression on a large sample are found to be heteroscedastic which of the following might be a likely consequence?
 - (i) The coefficient estimates are biased
 - (ii) The standard error estimates for the slope coefficients may be too small
 - (iii) Statistical inferences may be wrong
 - (a) (i) only
 - (b) * (ii) and (iii) only
 - (c) (i), (ii) and (iii)
 - (d) (i) and (ii) only

Credit Multiple Choice Test Bank Key

K Morrison



Credit Multiple Choice Test Bank Key:

Unveiling the Magic of Words: A Review of "**Credit Multiple Choice Test Bank Key**"

In a global defined by information and interconnectivity, the enchanting power of words has acquired unparalleled significance. Their ability to kindle emotions, provoke contemplation, and ignite transformative change is truly awe-inspiring. Enter the realm of "**Credit Multiple Choice Test Bank Key**," a mesmerizing literary masterpiece penned by a distinguished author, guiding readers on a profound journey to unravel the secrets and potential hidden within every word. In this critique, we shall delve to the book is central themes, examine its distinctive writing style, and assess its profound impact on the souls of its readers.

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