

INTRODUCTORY ECONOMETRICS%0A

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206 Exercise 2 Answers-6 - ECONZOE A In troductory ...

Page 1 ECONZOE A Introductory Econometrics Exercise 2 b) Test the null hypothesis $H_0: \beta_4 = 0$ $H_1: \beta_4 \neq 0$ at the 5% level of significance. c) Test the null hypothesis $H_0: \beta_3 = 1$ $H_1: \beta_3 > 1$ at the 5% level of significance. d) Another regression is estimated with the results $K = X_2 = 0.738 + 0.7991(2)X_1 + 0.261X_5 + \epsilon$, where the $R^2 = 0.6788$. Test the hypothesis that in the original