

Introduction to Econometrics, 4e (Stock/Watson)
Chapter 4 Linear Regression with One Regressor

4.1 Multiple Choice Questions

1) When the estimated slope coefficient in the simple regression model, $\hat{\beta}_1$, is zero, then:

- A) $R^2 = \bar{Y}$.
- B) $0 < R^2 < 1$.
- C) $R^2 = 0$.
- D) $R^2 > (SSR/TSS)$.

Answer: C

2) The regression R^2 is defined as follows:

- A) $\frac{ESS}{TSS}$
- B) $\frac{RSS}{TSS}$

C)
$$\frac{\sum_{i=1}^n (Y_i - \bar{Y})(X_i - \bar{X})}{\sqrt{\sum_{i=1}^n (Y_i - \bar{Y})^2} \sqrt{\sum_{i=1}^n (X_i - \bar{X})^2}}$$

- D) $\frac{SSR}{n-2}$

Answer: A

3) The standard error of the regression (SER) is defined as follows:

- A) $\frac{1}{n-2} \sum_{i=1}^n \hat{u}_i^2$
- B) SSR
- C) $1-R^2$
- D) $\frac{1}{n-1} \sum_{i=1}^n \hat{u}_i^2$

Answer: A

4) (Requires Appendix material) Which of the following statements is correct?

- A) $TSS = ESS + SSR$
- B) $ESS = SSR + TSS$
- C) $ESS > TSS$
- D) $R^2 = 1 - (ESS/TSS)$

Answer: A

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