

*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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**J Ma**



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