

Chapter 5
Regression with a Single Regressor:
Hypothesis Tests and Confidence Intervals

■ **Solutions to Empirical Exercises**

1. (a) $\hat{\beta}_1 = 3.27 - 0.07 \times \text{age}$
SE(estimate)
 The estimate of β_1 is 3.27 if $\text{age} = 0$, which has a t -value of 3.98. In the null hypothesis can be rejected at the 1% level and then also at the 5% and 10% levels.
 (b) $\hat{\beta}_1 = 1.96 + 0.00 \times \text{age} - 0.01 \times \text{age}^2$
SE(estimate)
 The estimate of β_1 is 1.96 if $\text{age} = 0$, which has a t -value of 1.96. In the null hypothesis can be rejected at the 1% level and then also at the 5% and 10% levels.
 (c) $\hat{\beta}_1 = 0.27 - 0.26 \times \text{age}$
SE(estimate)
 The estimate of β_1 is 0.27 if $\text{age} = 0$, which has a t -value of 0.88. In the null hypothesis can be rejected at the 1% level and then also at the 5% and 10% levels.
 (d) The difference in the estimated β_1 coefficients is $\hat{\beta}_{1, \text{age}} - \hat{\beta}_{1, \text{age}^2} = 3.27 - 1.96 = 1.31$. The standard error of the difference is $\text{SE}(\hat{\beta}_{1, \text{age}} - \hat{\beta}_{1, \text{age}^2}) = \sqrt{0.07^2 + 0.01^2} = 0.071$. In a 95% confidence interval for the difference is $1.31 \pm 1.96 \times 0.071 = 1.31 \pm 0.14$ which can be rejected.
 (e) $\hat{\beta}_1 = 0.27 + 0.00 \times \text{age}$
SE(estimate)
 The estimate of β_1 is 0.27 if $\text{age} = 0$, which has a t -value of 0.88. In the null hypothesis can be rejected at the 1% level and then also at the 5% and 10% levels.
 (f) The 95% confidence interval for β_1 is $0.27 \pm 1.96 \times 0.071 = 0.27 \pm 0.14$.
 (g) $\hat{\beta}_1 = 0.27 + 0.00 \times \text{age}$
SE(estimate)
2. (a) $\hat{\beta}_1 = 0.00 + 0.00 \times \text{age}$
SE(estimate)
 The estimate of β_1 is 0.00 if $\text{age} = 0$, which has a t -value of 0.00. In the null hypothesis can be rejected at the 1% level and then also at the 5% and 10% levels.
 (b) $\hat{\beta}_1 = 0.00 + 0.00 \times \text{age}$
SE(estimate)
 The estimate of β_1 is 0.00 if $\text{age} = 0$, which has a t -value of 0.00. In the null hypothesis can be rejected at the 1% level and then also at the 5% and 10% levels.
 (c) $\hat{\beta}_1 = 0.00 + 0.00 \times \text{age}$
SE(estimate)
 The estimate of β_1 is 0.00 if $\text{age} = 0$, which has a t -value of 0.00. In the null hypothesis can be rejected at the 1% level and then also at the 5% and 10% levels.
 (d) $\hat{\beta}_1 = 0.00 + 0.00 \times \text{age}$
SE(estimate)

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