Homework #5

Each student should submit a separate assignment, even if it is an identical computer file to the rest of your study group. When submitting assignments, **please include your name and the assignment number as part of the filename**. Please write the names of your study group members at the beginning of your homework.

1. What are the names of the people in your study group?
2. Improve your linear regressions for CEX data. Find some interesting results and explain them carefully.
3. Given coefficient estimates and standard errors, calculate t-statistics and p-values:
    i. A regression coefficient is estimated to be equal to -13.11 with standard error 6.9; there are 20 degrees of freedom. What is the p-value (from the t-statistic) against the null hypothesis of zero?
    ii. A regression coefficient is estimated to be equal to 8.16 with standard error 3.4; there are 23 degrees of freedom. What is the p-value (from the t-statistic) against the null hypothesis of zero?
    iii. A regression coefficient is estimated to be equal to 3.6 with standard error 2.4; there are 32 degrees of freedom. What is the p-value (from the t-statistic) against the null hypothesis of zero?
    iv. A regression coefficient is estimated to be equal to -1.1 with standard error 1; there are 24 degrees of freedom. What is the p-value (from the t-statistic) against the null hypothesis of zero?
    v. A regression coefficient is estimated to be equal to 3.6 with standard error 3; there are 6 degrees of freedom. What is the p-value (from the t-statistic) against the null hypothesis of zero?
    vi. A regression coefficient is estimated to be equal to 8.48 with standard error 5.3; there are 33 degrees of freedom. What is the p-value (from the t-statistic) against the null hypothesis of zero?
    vii. A regression coefficient is estimated to be equal to -3.84 with standard error 3.2; there are 20 degrees of freedom. What is the p-value (from the t-statistic) against the null hypothesis of zero?
    viii. A regression coefficient is estimated to be equal to 2.68 with standard error 6.7; there are 38 degrees of freedom. What is the p-value (from the t-statistic) against the null hypothesis of zero?
    ix. A regression coefficient is estimated to be equal to 19.11 with standard error 9.1; there are 10 degrees of freedom. What is the p-value (from the t-statistic) against the null hypothesis of zero?
    x. A regression coefficient is estimated to be equal to 17.16 with standard error 7.8; there are 30 degrees of freedom. What is the p-value (from the t-statistic) against the null hypothesis of zero?