

- III. The analyst wants to test whether β_0 is different from zero. Given a 5% significance level, the hypotheses used and the result of the hypothesis test are most likely:
- A. Hypothesis: $H_0: \beta_0 = 0$, versus $H_a: \beta_0 \neq 0$; Conclusion: Reject the null hypothesis and conclude that β_0 is not equal to zero.
 - B. Hypothesis: $H_0: \beta_0 \neq 0$, versus $H_a: \beta_0 = 0$; Conclusion: Reject the null hypothesis and conclude that β_0 is equal to zero.
 - C. Hypothesis: $H_0: \beta_0 = 0$, versus $H_a: \beta_0 \neq 0$; Conclusion: Fail to reject the null hypothesis and conclude that β_0 is equal to zero.
- IV. The F -stat is closest to:
- A. 0.2232
 - B. 525.0173
 - C. 44.7740
- V. The 95% confidence interval for the slope coefficient for X_2 is closest to:
- A. -19.7256 to 12.4206
 - B. -15.9675 to 22.8636
 - C. -22.8636 to 15.9675
- VI. The analyst adds another independent variable, X_3 , to the regression model. As a result, R^2 increases to 3,972.2967. The slope coefficient of X_3 is significantly different from zero at the 5% significance level. Should the third independent variable be added to the analysis?
- A. Yes, because it increases R^2 .
 - B. Yes, because its slope coefficient is significantly different from zero.
 - C. No, because adjusted R^2 falls when the third independent variable is added.

Wiley Practice Questions For 2016 Part I Frm Exam

RS Peters



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