

Multiple Regression Practice Problems Set C

26. In Exercise 4, you used efficiency ratio and total risk-based capital to predict ROAA for a sample of 200 community banks. Here again is the multiple regression analysis of the data:

| Predictor | Coef | SE Coef | T | P |
|--------------------|--------|---------|--------|--------|
| Constant | 1.385 | 0.37 | 3.744 | 0 |
| Efficiency Ratio | -0.007 | 0.006 | -1.198 | 0.232 |
| Risk-Based Capital | 0.018 | 0.002 | 8.682 | <0.001 |

(a) Construct and interpret a 95% confidence interval estimate of the population slope between ROAA and efficiency ratio. Show your work.

(b) At the 0.05 level of significance, determine whether each independent variable makes a significant contribution to the regression model. On the basis of these results, indicate the independent variables to include in this model.

Multiple Regression Practice Problems Answers

Xiaolong Qi



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Record of Proceedings of Annual Meeting American Society of Animal Science, American Society of Animal Production, 1929

Journal of the American Statistical Association American Statistical Association, 1930 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data

Instructor's Manual with Solutions and Test Materials [to Accompany] Business Statistics Wayne W. Daniel, 1979

Proceedings of the ... Annual Meeting National Research Council (U.S.). Highway Research Board. Annual Meeting, 1956

Books and Pamphlets, Including Serials and Contributions to Periodicals Library of Congress. Copyright Office, 1961

The IEA Classroom Environment Study International Association for the Evaluation of Educational Achievement, 1989 This book reports the design execution and results of a cross national study of

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