

**Question 10**

**Consider the following data set:**

Suppose that  $\beta_1$  is the parameter of interest. The null hypothesis is:

$$H_0: \beta_1 = 0$$

Suppose the probability of a Type I error is 0.05.

- $\beta_1 = 0$
- $\beta_1 > 0$
- $\beta_1 < 0$

Suppose the probability of a Type II error is 0.10.

- $\beta_1 = 0$
- $\beta_1 > 0$
- $\beta_1 < 0$

Suppose the expected value of  $\beta_1$  is:

- $\beta_1 = 0$
- $\beta_1 > 0$
- $\beta_1 < 0$

Suppose the test statistic is:

Consider the following data set:

Year	Price	Quality	Quantity
2000	100	100	100
2001	110	110	110
2002	120	120	120
2003	130	130	130

Suppose the probability of a Type I error is 0.05.

Suppose the probability of a Type II error is 0.10.

Suppose the test statistic is:

# Introduction To Econometrics Answer Key

**Jiyuan Zhang**



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