

MS Module 21: Multiple regression analysis – homework assignment

(The attached PDF file has better formatting.)

Homework assignment:

Solve one of the following end of chapter problems), showing all work. The numerical answers are in the appendix to the textbook; for the homework assignment, show how the answer is derived.

- ! problem 81 on page 685 (1st ed) / page 700 (2nd ed), which is problem 88 on page 791 (3rd ed; for the second and third editions, only parts (a) and (b). Derive the F test from the number of observations, the number of parameters, and the R^2 .
- ! problem 93 parts a, b, and c on page 793 (3rd ed), which is problem 84 on page 686 (1st ed) / page 701 (2nd ed)

[Editions 1 and 2 have solutions to problem 81; edition 3 has solutions to problem 93.]