

Given that, how do you choose between Type I and Type II Errors? The answer is easiest if you know that the cost (to society or the decision maker) of making one kind of error is dramatically larger than the cost of making the other. If you worked for the FDA, for example, you'd want to be very sure that you hadn't released a product that had horrible side effects. We'll discuss this dilemma for the *t*-test on page 144.

5.2 The *t*-Test

Econometricians generally use the *t*-test to test hypotheses about individual regression slope coefficients. Tests of more than one coefficient at a time (joint hypotheses) are typically done with the *F*-test, presented in Section 5.6.

The *t*-test is easy to use because it accounts for differences in the units of measurement of the variables and in the standard deviations of the estimated coefficients. More important, the *t*-statistic is the appropriate test to use when the stochastic error term is normally distributed and when the variance of that distribution must be estimated. Since these usually are the case, the use of the *t*-test for hypothesis testing has become standard practice in econometrics.

The *t*-Statistic

For a typical multiple regression equation:

$$Y_i = \beta_0 + \beta_1 X_{1i} + \beta_2 X_{2i} + \varepsilon_i \quad (5.1)$$

we can calculate *t*-values for each of the estimated coefficients in the equation. For reasons that will be explained in Section 7.1, *t*-tests are usually done only on the slope coefficients; for these, the relevant form of the *t*-statistic for the *k*th coefficient is

$$t_k = \frac{(\hat{\beta}_k - \beta_{H_0})}{SE(\hat{\beta}_k)} \quad (k = 1, 2, \dots, K) \quad (5.2)$$

where:

- $\hat{\beta}_k$ = the estimated regression coefficient of the *k*th variable
- β_{H_0} = the border value (usually zero) implied by the null hypothesis for β_k
- $SE(\hat{\beta}_k)$ = the estimated standard error of $\hat{\beta}_k$ (that is, the square root of the estimated variance of the distribution of the $\hat{\beta}_k$; note that there is no "hat" attached to SE because SE is already defined as an estimate)

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Peipei Pang



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Table of Contents Exercises Answer Using Econometrics A Practical Guide

1. Understanding the eBook Exercises Answer Using Econometrics A Practical Guide
 - The Rise of Digital Reading Exercises Answer Using Econometrics A Practical Guide
 - Advantages of eBooks Over Traditional Books
2. Identifying Exercises Answer Using Econometrics A Practical Guide
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Exercises Answer Using Econometrics A Practical Guide
 - User-Friendly Interface
4. Exploring eBook Recommendations from Exercises Answer Using Econometrics A Practical Guide
 - Personalized Recommendations
 - Exercises Answer Using Econometrics A Practical Guide User Reviews and Ratings
 - Exercises Answer Using Econometrics A Practical Guide and Bestseller Lists
5. Accessing Exercises Answer Using Econometrics A Practical Guide Free and Paid eBooks
 - Exercises Answer Using Econometrics A Practical Guide Public Domain eBooks
 - Exercises Answer Using Econometrics A Practical Guide eBook Subscription Services
 - Exercises Answer Using Econometrics A Practical Guide Budget-Friendly Options

6. Navigating Exercises Answer Using Econometrics A Practical Guide eBook Formats
 - ePub, PDF, MOBI, and More
 - Exercises Answer Using Econometrics A Practical Guide Compatibility with Devices
 - Exercises Answer Using Econometrics A Practical Guide Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Exercises Answer Using Econometrics A Practical Guide
 - Highlighting and Note-Taking Exercises Answer Using Econometrics A Practical Guide
 - Interactive Elements Exercises Answer Using Econometrics A Practical Guide
8. Staying Engaged with Exercises Answer Using Econometrics A Practical Guide
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Exercises Answer Using Econometrics A Practical Guide
9. Balancing eBooks and Physical Books Exercises Answer Using Econometrics A Practical Guide
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Exercises Answer Using Econometrics A Practical Guide
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Exercises Answer Using Econometrics A Practical Guide
 - Setting Reading Goals Exercises Answer Using Econometrics A Practical Guide
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Exercises Answer Using Econometrics A Practical Guide
 - Fact-Checking eBook Content of Exercises Answer Using Econometrics A Practical Guide
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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