

12. **True.** When a regressor has large variability in its values, $\sum (X_i - \bar{X})^2$ would be large, leading to small variance or standard error of the estimates (they are estimated with high precision).
13. **True.** As $t = \frac{\hat{\beta} - \beta}{se(\hat{\beta})}$
When $se(\hat{\beta})$ is large, t would be small, so the probability of not rejecting the null hypothesis (where it may be false) increases which is called type II error.
14. **True.** As it would decrease the degree of collinearity, leading to small standard error and hence significant coefficients, but take care of the misspecification problem which arises due to excluding relevant variables according to the theory and this problem leads to biased estimates.
15. **True.** As $VIF = \frac{1}{1 - R_j^2}$
When $R_j^2 = 0.9$, $VIF = \frac{1}{0.1} = 10$
So $VIF > 10$, when $R_j^2 > 0.9$ *very high correlation.*
16. **False.** As $TOL = \frac{1}{VIF} = 1 - R_j^2$
When R_j^2 approaches 1, TOL would converge to zero.
17. **False.** They are counterpart to each other.
18. **False.** As in the case of severe multicollinearity, the R^2 would be relatively high while all or some of the partial slope coefficients are individually statistically insignificant on the basis of the usual t test.

Problem 2: Questions

- a. The following are the steps to detect multicollinearity:
1. High R^2 and insignificant coefficients.
 2. The signs of the coefficients are opposite to the expected signs.
 3. The t -ratio of the coefficients is small.
 4. The F -ratio of the coefficients is small.
- b. To detect multicollinearity, the following steps are taken:
1. High R^2 and insignificant coefficients.
 2. The signs of the coefficients are opposite to the expected signs.
 3. The t -ratio of the coefficients is small.
 4. The F -ratio of the coefficients is small.

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Huangqi Zhang



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