

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. Examine the tolerance and VIF values.
  2. The tolerance value should be greater than 0.1.
  3. The VIF value should be less than 10.
  4. The tolerance value should be greater than 0.1 and the VIF value should be less than 10.
- b. The following are the steps to detect multicollinearity:
1. Examine the tolerance and VIF values.
  2. The tolerance value should be greater than 0.1.
  3. The VIF value should be less than 10.
  4. The tolerance value should be greater than 0.1 and the VIF value should be less than 10.

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