

Coefficient of determination

[ECO713] Autoregressive models are models that simply include lagged _____ variables
Dependent

[ECO713] In an OLS estimation situation whereby there is the inability to ascertain the population variance, _____ is employed
Z test

[ECO713] Which of these is not a test for the statistical reliability of a model?
Schwarz test

[ECO713] In the equation $Y = b_0 - b_1W$, the relationship between the variables is said to be _____
Inverse

[ECO713] In order to ascertain the extent to which the explanatory variables is able to explain the variation in the dependent variable, _____ is employed
R²

[ECO713] Which among these test is used to detect the presence of multicollinearity?
Farrar-Glauber test

[ECO713] A simplified representation of a real world process is referred to as a _____
Model

[ECO713] We accept the null hypothesis when _____
 $S(b_i) > \hat{\sigma} \cdot t_{\alpha/2}(b_i)$

[ECO713] We say that the regression plane is worse fit when the _____ is closer to zero
Coefficient of Multiple Determination

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