



Australian  
National  
University

Venue

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**Research School of Finance, Actuarial Studies and Statistics**

**EXAMINATION**

Semester 1 – Final, 2017

**STAT4038/STAT6038 Regression Modelling**

**Examination/Writing Time Duration:** 180 minutes

**Reading Time:** 15 minutes

**Exam Conditions:**

Central Examination. This examination paper is not available to the ANU Library archives. Students must return the examination paper at the end of the examination.

**Materials permitted in the exam venue: (No electronic aids are permitted e.g. laptops, phones)**

*Unannotated paper-based dictionary (no approval required),*

*One A4 page with notes on both side, Calculator*

**Materials to be supplied to Students:**

*Scribble Paper*

**Instructions to Students:**

1. This examination paper comprises a total of twenty (20) pages and there is a separate handout of R output which also has a total of twenty (20) pages. During the reading time preceding the exam, please check that both documents have the correct number of pages.
2. All answers are to be written on this exam paper, which is to be handed in at the end of the exam. You may make notes on scribble paper (or on the R handout) during the reading time, but **do NOT write on this exam paper until after the start of the writing time**. If you need additional space, use the rear of the previous page and clearly indicate the part of the question that your answer refers to. The R handout and any scribble paper will be collected at the end of the examination and destroyed, they will not be marked.
3. There are a total of four questions, which are worth 15 marks each, for a total of 60 marks. The parts of each question are of unequal value, with the marks indicated for each part. **You should attempt to answer each and every part of all four questions.** This examination counts towards 60% of your final assessment.
4. **Please write your student number in the space provided at the top of this page.**
5. **Include a clear statement of the formulae you use to answer each question.**
6. Statistical tables (generated using R) are provided on pages 19 and 20 at the end of the handout of R output. Unless otherwise indicated, use a significance level of 5% and note that log x refers to the natural logarithm of x.

	Q1	Q2	Q3	Q4	Total
Pages	2 to 6	7 to 11	12 to 15	16 to 20	
Marks	15	15	15	15	60
Score					