MATH 567 - Chapter 7 Questions
Winter quarter 2016

1. R^2 is
    A. The percentage of variance in the predictor accounted for by the outcome variable.
    B. The proportion of variance in the outcome accounted for by the predictor variable or variables.
    C. The proportion of variance in the predictor accounted for by the outcome variable.
    D. The percentage of variance in the outcome accounted for by the predictor variable or variables.

2. Which of the following statements about the t-statistic in regression is not true?
    A. The t-statistic tests whether the regression coefficient, b, is equal to 0.
    B. The t-statistic provides some idea of how well a predictor predicts the outcome variable.
    C. The t-statistic can be used to see whether a predictor variables makes a statistically significant contribution to the regression model.
    D. The t-statistic is equal to the regression coefficient divided by its standard deviation.

3. Which of the following statements about outliers is not true?
    A. Outliers are values very different from the rest of the data.
    B. Outliers have an effect on the mean.
    C. Outliers have an effect on regression parameters.
    D. Outliers are influential cases.

4. For which regression assumption does the Durbin–Watson statistic test?
    A. Linearity.
    B. Independence of errors.
    C. Homoscedasticity.
    D. Multicollinearity.

5. Figure 1 shows:
    A. Non-linearity.
    B. Heteroscedasticity and non-linearity.
    C. Regression assumptions that have been met.
    D. Heterscedasticity

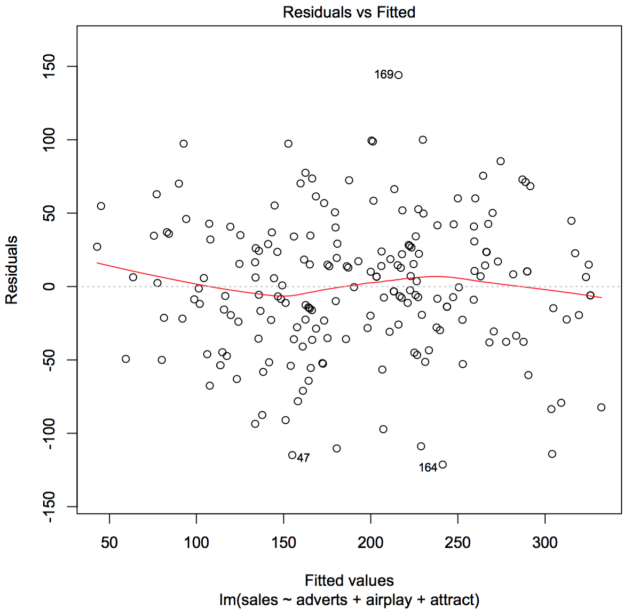

Figure 1: Residual vs Fitted values