

$$a) R^2_0 = 0.108$$

$$R^2_1 = 0.063$$

$$F = \frac{(R^2_1 - R^2_0)/9}{(1 - R^2_1)/(n-k)} = \frac{(0.108 - 0.063)/4}{(1 - 0.108)/(87-61)} = \frac{0.011}{0.011} = 1$$

$$p\text{-value} = 0.413 \quad H_0 \text{ not rejected}$$

$$b) e_0' e_0 = 2.992$$

$$e_1' e_1 = 2.874$$

$$F = \frac{(e_0' e_0 - e_1' e_1)/9}{(e_1' e_1)/(n-k)} = \frac{(2.992 - 2.874)/1}{2.874/(87-31)} = \frac{0.118}{0.034} = 3.471$$

$$p\text{-value} = 0.066 \quad H_0 \text{ not rejected}$$

$$c) S_0 = 2.992$$

$$S_1 = 1.981$$

$$S_2 = 0.855$$

$$F = \frac{(S_0 - (S_1 + S_2))/k}{(S_1 + S_2)/(n-2k)} = \frac{(2.992 - (1.981 + 0.855))/2}{(1.981 + 0.855)/(87-2 \times 2)} = \frac{0.078}{0.034} = 2.294$$

$$p\text{-value} = 0.107 \quad H_0 \text{ not rejected}$$

$$d) F = \frac{(S_0 - S_1)/n_k}{S_1/(n_1 - k)} = \frac{(2.992 - 1.981)/34}{1.981/(53-2)} = \frac{0.030}{0.039} = 0.769$$

$$p\text{-value} = 0.789 \quad H_0 \text{ not rejected}$$