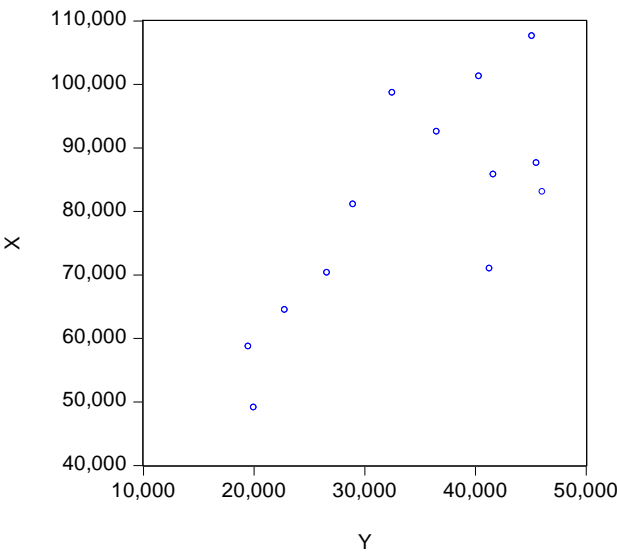


a. 预期现金利息和税后利润的关系为正相关

b. 做 Y 对 X 的散点图



c. 散点图与预期相符

d.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	373.3014	9530.379	0.039170	0.9695
X	0.419968	0.115357	3.640585	0.0039
R-squared	0.546464	Mean dependent var		34351.08
Adjusted R-squared	0.505233	S.D. dependent var		9889.466
S.E. of regression	6956.216	Akaike info criterion		20.67330
Sum squared resid	5.32E+08	Schwarz criterion		20.76021
Log likelihood	-132.3764	Hannan-Quinn criter.		20.65543
F-statistic	13.25386	Durbin-Watson stat		0.817346
Prob(F-statistic)	0.003884			

e.

$$P(b_2 - 3.106 \frac{\hat{\sigma}}{\sqrt{\sum x_i^2}} \leq B_2 \leq b_2 + 3.106 \frac{\hat{\sigma}}{\sqrt{\sum x_i^2}}) = 0.99$$
$$P(0.061668213 \leq B_2 \leq 0.778267787) = 0.99$$

零假设值 0 落在接受区域以外，拒绝零假设，即认为现金利息与税后利润之间是相关的。