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- ▶ [Module 1: The Basics of R and Introduction to the Course](#)
- ▶ [Entrance Survey](#)
- ▶ [Module 2: Fundamentals of Probability, Random Variables, Distributions, and Joint Distributions](#)
- ▶ [Module 3: Gathering and Collecting Data, Ethics, and Kernel Density Estimates](#)
- ▶ [Module 4: Joint, Marginal, and Conditional Distributions & Functions of Random Variable](#)

Module 9: Single and Multivariate Linear Models > The Multivariate Linear Model > Introduction to Inference - Quiz

Introduction to Inference - Quiz

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Question 1

1/1 point (graded)

Suppose you are interested in testing hypotheses of the following form:

$$H_0 : R\beta = c$$

$$H_1 : R\beta \neq c$$

Which of the following statements is true about the matrix R?

- ☐ a. The number of rows in R corresponds to the number parameters in your model, and the number of columns corresponds to the number of restrictions you want to test.
- ☐ b. R is an invertible square matrix.
- ☐ c. R is symmetric

- ▶ [Module 5: Moments of a Random Variable, Applications to Auctions, & Intro to Regression](#)
- ▶ [Module 6: Special Distributions, the Sample Mean, the Central Limit Theorem, and Estimation](#)
- ▶ [Module 7: Assessing and Deriving Estimators - Confidence Intervals, and Hypothesis Testing](#)
- ▶ [Module 8: Causality, Analyzing Randomized Experiments, & Nonparametric Regression](#)
- ▼ [Module 9: Single and Multivariate Linear Models](#)

The Linear Model

due Nov 28, 2016 05:00 IST



- ☒ d. The number of rows in R corresponds to the number of restrictions you want to test, and the number of columns corresponds to the number of parameters in your model. ✓

Explanation

As Prof. Ellison explained in class, R is a matrix of restrictions with dimensions $r \times (k + 1)$, where r is the number of restrictions you want to test, and $k + 1$ is the number of parameters in your model.

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You have used 1 of 2 attempts

✓ Correct (1/1 point)

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The Multivariate Linear Model

due Nov 28, 2016 05:00 IST

**Module 9: Homework**

due Nov 21, 2016 05:00 IST



- ▶ Module 10: Practical Issues in Running Regressions, and Omitted Variable Bias
- ▶ Exit Survey

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