

Self Test - 2 Solution

Use regression analysis to test "hot hand" for Cheick Diallo

- 1. Run an ordinary least square regression of current error on lagged error for Cheick Diallo.
- 2. Run a weighted least sqaure regression of current error on lagged error for Cheick Diallo, weight=1/shot_per_game.
- 3. Interpret your regression results.