

**Multiple Regression Practice Problems Set C**

26. In Exercise 4, you used efficiency ratio and total risk-based capital to predict ROAA for a sample of 200 community banks. Here again is the multiple regression analysis of the data:

Predictor	Coef	SE Coef	T	P
Constant	1.385	0.37	3.744	0
Efficiency Ratio	-0.007	0.006	-1.198	0.232
Risk-Based Capital	0.018	0.002	8.682	<0.001

(a) Construct and interpret a 95% confidence interval estimate of the population slope between ROAA and efficiency ratio. Show your work.

(b) At the 0.05 level of significance, determine whether each independent variable makes a significant contribution to the regression model. On the basis of these results, indicate the independent variables to include in this model.

# Multiple Regression Practice Problems Answers

**Robert William Bacon**



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**Fair Employment Practice Cases** ,1982 With case table A First Course in Econometric Theory Robert William Bacon,1988 This textbook takes the reader from the basics of econometric theory to familiarity with the techniques now used in computer econometric applications Presupposing no knowledge of matrix algebra Bacon combines numerical examples and problem answer sections with rigorous treatment of such key topics as the Gauss Markov theorem and Aitken s theorem to provide an understanding of how and why the principal results of econometric theory are obtained

*Introduction to Statistics* Laura L. Leets,1997 *Computer Applications in the Behavioral Sciences* Harold Borko,1962

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