

MATH 3P82 Assignment 6

Due: October 24

Using the data provided (you are being given values of four independent variables called x_1 , x_2 , x_3 and x_4 , and one dependent variable y) and assuming the usual multivariate linear model, construct a 95% confidence interval for each of the four regression coefficients, and for the σ of the error terms.

Test, at the 1% level of significance, the null hypothesis that $\beta_1 = \beta_2 = \beta_3 = 0$, against all possible alternatives.

Similarly, test the following null hypothesis: $\beta_2 = \beta_3 = 0$.