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CHAPTER 6

SOLUTIONS TO PROBLEMS

6.1 The generality is not necessary. The t statistic on roe^2 is only about $-.30$, which shows that roe^2 is very statistically insignificant. Plus, having the squared term has only a minor effect on the slope even for large values of roe . (The approximate slope is $.0215$, $-.00016$ roe , and even when $roe = 25$ – about one standard deviation above the average roe in the sample – the slope is $.211$, as compared with $.215$ at $roe = 0$.)

6.3 (i) The turnaround point is given by $\hat{\beta}_1/(2\hat{\beta}_2)$, or $.0003/(.000000014) = 21,428.57$; remember, this is sales in millions of dollars.

(ii) Probably. Its t statistic is about -1.89 , which is significant against the one-sided alternative $H_0: \beta_1 < 0$ at the 5% level (cv is -1.70 with $df = 29$). In fact, the p -value is about $.036$.

(iii) Because $sales$ gets divided by 1,000 to obtain $salesbil$, the corresponding coefficient gets multiplied by 1,000: $(1,000)(.00030) = .30$. The standard error gets multiplied by the same factor. As stated in the hint, $salesbil^2 = sales/1,000,000$, and so the coefficient on the quadratic gets multiplied by one million: $(1,000,000)(.0000000070) = .0070$; its standard error also gets multiplied by one million: $(1,000,000)(.0000000014) = .0014$.
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Zhe Xu



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