

Question 10

Consider the following data set:

Suppose that β is unknown and we wish to test $H_0: \beta = 0$ vs $H_1: \beta > 0$.

X_1	1	2	3	4	5
X_2	1	2	3	4	5
X_3	1	2	3	4	5
X_4	1	2	3	4	5
X_5	1	2	3	4	5

Suppose the probability density function of X_i is given by:

- $f(x) = \frac{1}{5}$ for $x = 1, 2, 3, 4, 5$
- $f(x) = 0$ otherwise

Suppose the test statistic is given by:

$$T = \sum_{i=1}^5 X_i$$

Suppose the rejection region is:

$$R = \{T \geq 10\}$$

Suppose the test is conducted at significance level α .

Consider the power function of the test, $\beta(\beta)$.

β	$\beta(\beta)$	$\beta(\beta)$	$\beta(\beta)$
0	0	0	0
1	0	0	0
2	0	0	0
3	0	0	0
4	0	0	0

Suppose the test is conducted at significance level α .

Suppose the test is conducted at significance level α .

Suppose the test is conducted at significance level α .

Introduction To Econometrics Answer Key

Hans Levenbach, James P. Cleary



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