Econometrics 461   Spring 2024
Study Guide for 3rd Exam

The third exam will be administered on **Tuesday, April 23rd as an online exam through Canvas**. **You will need to have the Respondus "Lockdown" browser installed and have a webcam for the exam.** Note that there is an updated version of the Lockdown browser – you should install this update. The exam will be Excel based problems covering material in lecture since the 2nd exam. You may use notes such as the Lecture Notes or lecture PowerPoint slides, but these must be in print form.

For Linear Regression be able to:
    Interpret the least squares parameters from a particular example.
    Interpret the meaning of the coefficient of determination, R^2.
    Conduct hypothesis tests for the parameters of a least squares regression.
    Understand the relationship between the regression slope parameter and the sample correlation coefficient between X and Y.

For ANOVA be able to
    Conduct and interpret hypothesis tests for One-Way and Two-Way without replication designs.

For Correlation Analysis be able to
    Conduct and interpret hypothesis tests for whether an individual correlation coefficient is different than zero; the equality of two correlation coefficients; the joint equality of three or more correlation coefficients.

For Non-Parametric Tests be able to
    Conduct Goodness-of-fit tests and tests of independence/homogeneity.