

In the simple linear regression model:  $Y_i = \beta_0 + \beta_1 X_i + u_i$ . The OLS estimators are

$$\beta_1 = \frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y})}{\sum_{i=1}^n (X_i - \bar{X})^2} = \frac{s_{XY}}{s_X^2}$$

$$\hat{\beta}_0 = \bar{Y} - \hat{\beta}_1 \bar{X}$$

Multiplying the dependent variable by 100 and the explanatory variable by 100,000 leaves OLS estimate of the intercept

- A. to be the original  $\hat{\beta}_0$  divided by 100.
- B. to be the original  $\hat{\beta}_0$  multiplied by 100.
- C. the same.

Answer: B

# Linear Regression Guide Answers

**Cameron Dodd**



## **Linear Regression Guide Answers:**

**Solutions Manual to accompany Introduction to Linear Regression Analysis** Douglas C. Montgomery, Elizabeth A. Peck, G. Geoffrey Vining, 2013-04-23 As the Solutions Manual this book is meant to accompany the main title Introduction to Linear Regression Analysis Fifth Edition Clearly balancing theory with applications this book describes both the conventional and less common uses of linear regression in the practical context of today's mathematical and scientific research Beginning with a general introduction to regression modeling including typical applications the book then outlines a host of technical tools that form the linear regression analytical arsenal including basic inference procedures and introductory aspects of model adequacy checking how transformations and weighted least squares can be used to resolve problems of model inadequacy how to deal with influential observations and polynomial regression models and their variations The book also includes material on regression models with autocorrelated errors bootstrapping regression estimates classification and regression trees and regression model validation

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