

An empirical example for multiple regression (continued...)

Dependent Variable: TESTSCR
 Method: Least Squares
 Date: 10/05/15 Time: 11:23
 Sample: 1 420
 Included observations: 420

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	640.3155	5.774885	110.8793	0.0000
STR	-0.068776	0.276908	-0.248370	0.8040
EL_PCT	-0.488267	0.029283	-16.67394	0.0000
AVGINC	1.494517	0.074833	19.97124	0.0000
R-squared	0.707180	Mean dependent var		654.1565
Adjusted R-squared	0.705068	S.D. dependent var		19.05335
S.E. of regression	10.34742	Akaike info criterion		7.520829
Sum squared resid	44540.73	Schwarz criterion		7.559308
Log likelihood	-1575.374	Hannan-Quinn criter.		7.536038
F-statistic	334.8893	Durbin-Watson stat		1.190046
Prob(F-statistic)	0.000000			

Test the null hypothesis that the coefficients of EL_PCT and AVGINC are zero.

Wald Test:
 Equation: MUL_REG_3

Test Statistic	Value	df	Probability
F-statistic	465.9364	(2, 416)	0.0000
Chi-square	931.8728	2	0.0000

Null Hypothesis: C(3)=C(4)=0
 Null Hypothesis Summary:

Normalized Restriction (= 0)	Value	Std. Err.
C(3)	-0.488267	0.029283
C(4)	1.494517	0.074833

Restrictions are linear in coefficients.

Dependent Variable: TESTSCR

Method: Least Squares

Date: 10/07/15 Time: 15:01

Sample: 1 420

Included observations: 420

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	638.9260	1.430128	446.7615	0.0000
EL_PCT	-0.489180	0.029019	-16.85748	0.0000
AVGINC	1.497987	0.073435	20.39887	0.0000

R-squared	0.707137	Mean dependent var	654.1565
Adjusted R-squared	0.705732	S.D. dependent var	19.05335
S.E. of regression	10.33577	Akaike info criterion	7.516216
Sum squared resid	44547.34	Schwarz criterion	7.545075
Log likelihood	-1575.405	Hannan-Quinn criter.	7.527622
F-statistic	503.4359	Durbin-Watson stat	1.194144
Prob(F-statistic)	0.000000		