

Appendix A

Regression Diagnostics

Diagnostic Results

Variable	Heteroskedasticity		Micronumerosity	Nonlinearity	
	W-Test	Hypothesis Test	Approximation	Nonlinear Test	Hypothesis Test
	p-value	result	result	p-value	result
Y			no problems		
Variable X1	0.2543	Homoskedastic	no problems	0.2458	linear
Variable X2	0.3371	Homoskedastic	no problems	0.3444	linear
Variable X3	0.3649	Homoskedastic	no problems	0.3733	linear
Variable X4	0.3066	Homoskedastic	no problems	0.9298	linear
Variable X5	0.2495	Homoskedastic	no problems	0.2727	linear
Variable X6	0.3233	Homoskedastic	no problems	0.3389	linear
Variable X7	0.2122	Homoskedastic	no problems	0.2987	linear

Regression Analysis Report

Regression Statistics

R-Squared (Coefficient of Determination)	0.6380813
Adjusted R-Squared	0.6233338
Multiple R (Multiple Correlation Coefficient)	0.568546
Standard Error of the Estimates (SEy)	55613.451
Number of Observations	100

Appendix B

Regression Results

Degrees of Freedom		Hypothesis Test	
Degrees of Freedom for Regression	7	Critical t-Statistic (99% confidence with df of 92)	2.6303
Degrees of Freedom for Residual	92	Critical t-Statistic (95% confidence with df of 92)	1.9861
Total Degrees of Freedom	99	Critical t-Statistic (90% confidence with df of 92)	1.6616

Analysis of Variance

	Sums of Squares	Mean of Squares	F-Statistic	p-Value	Hypothesis Test	
Regression	279255035895.39	3035380824.95	2.01	0.07	Critical F-statistic (99% confidence with df of 7 and 92)	2.8399
Residual	2099508110.05	485644015.72			Critical F-statistic (95% confidence with df of 7 and 92)	2.1108
Total	283354544005.44				Critical F-statistic (90% confidence with df of 7 and 92)	1.7832

Test for normality and sphericity of errors