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1. 7.1 (1) t = 10.47/0.29 = 36.1; p-value =  $2F(-36.1) \approx 0$  (2) t = 10.44/0.29 = 36.0; p-value =  $2F(-36.0) \approx 0$  (3) t = 10.42/0.29 = 35.9; p-value =  $2F(-35.9) \approx 0$ . Stock/Watson - Introduction to Econometrics 4thEdition - Answers to Exercises: Chapter 7 © 2018 Pearson Education, Inc.

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