

Department of Economics
Statistical Methods for Finance

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- Find a real dataset to run a multiple linear regression with at least a qualitative variable having more than two categories. How do we interpret results? What does it change when considering the qualitative variable as a quantitative?
- Find a real dataset (with at least 5 explanatory variables and at least one qualitative variable) and identify the best model through a forward stepwise and a backward stepwise selection method.
- Describe residual analysis of the model you obtained from the forward procedure, highlighting whether model assumptions are satisfied
- Describe if and why multicollinearity between predictors is present
- Show the prediction of the response variable for a new observed unit, with the corresponding confidence and prediction intervals
- Find a real dataset to run a multivariate regression with at least one qualitative variable having more than two categories. How do we interpret results?