

# Task T6

## The Multiple Regression Model. Inference

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## T6. Distribution plots.

Plot these distributions using Gretl:

- Normal(0,1)
- $t(4)$ ,  $t(20)$ ,  $t(200)$
- $\chi^2(1)$ ,  $\chi^2(3)$ ,  $\chi^2(40)$
- $\mathcal{F}(1, 10)$ ,  $\mathcal{F}(3, 10)$ ,  $\mathcal{F}(1, 300)$ ,  $\mathcal{F}(3, 300)$

Compare the results obtained for these pairs of distributions.

- Normal(0,1) and  $t(200)$
- $\chi^2(3)$  and  $\mathcal{F}(3, 300)$