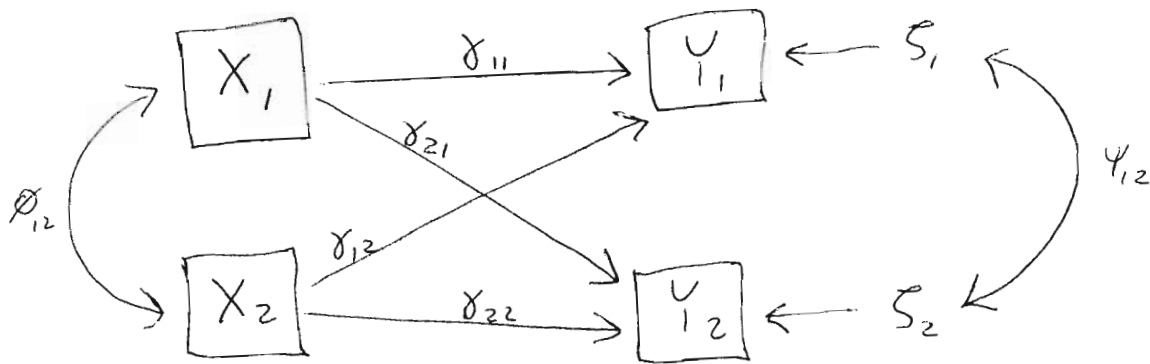


# STA 2201506 ASSIGNMENT 7

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Consider the following model, which is really just a multivariate regression



- ① How do you know that the model is identified?
- ② Using SAS on the data file mvreg.dat (see course web page), ~~write a~~ do a large-sample likelihood ratio test of  $H_0: \gamma_{21} = \gamma_{12} = 0$ , which would be very difficult with mainstream multivariate tools.

Give the value of  $G$ , the degrees of freedom, and the  $p$ -value. Write or circle the answer on your printout.