Additional Empirical Exercise 7.4

Using the data set **Growth** described in Empirical Exercise 4.1, but excluding the data for Malta, carry out the following exercises.

a. Run a regression of *Growth* on *TradeShare*, *YearsSchool*, *Rev_Coups*, *Assassinations*, and *RGDP60*. Construct a 95% confidence interval for the coefficient on *TradeShare*. Is the coefficient statistically significant at the 5% level?

b. Test whether, taken as a group, *YearsSchool*, *Rev_Coups*, *Assassinations*, and *RGDP60* can be omitted from the regression. What is the *p*-value of the *F*-statistic?