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. regress  nettfa inc age if  fsize == 1
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Source	SS	df	MS
Model	544916.989	2	272458.495
Residual	4021048.06	2014	1996.54819
Total	4565965.05	2016	2264.86361

Number of obs	2017
F(2, 2014)	136.46
Prob > F	0.0000
R-squared	0.1193
Adj R-squared	0.1185
Root MSE	44.683

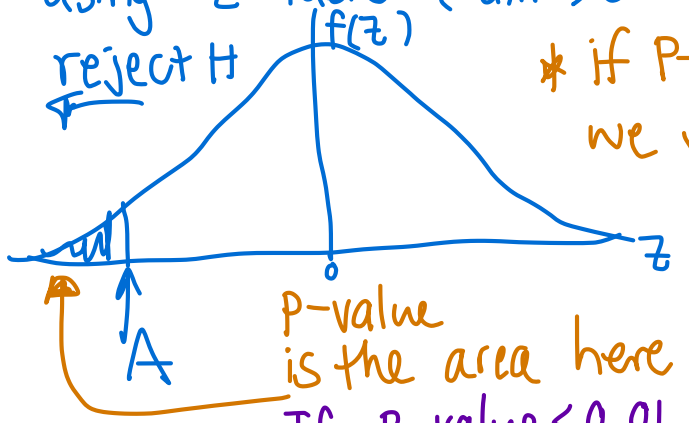
nettfa	Coef.	Std. Err.	t	P>|t|	[95% Conf.	Interval]
inc	$\hat{\beta}_1$ .7993167	.0597307	13.38	0.000	.6821762	.9164572
age	$\hat{\beta}_2$ .8426563	.0920169	9.16	0.000	.6621982	1.023115
_cons	$\hat{\beta}_0$ -43.03981	4.080393	-10.55	0.000	-51.04204	-35.03758

$\hat{\beta}_2 = 0.843$

$H_0: \beta_2 = 1$, $H_a: \beta_2 < 1$

$\Rightarrow t = \dfrac{\hat{\beta}_2 - \beta_2}{se(\hat{\beta}_2)} = \dfrac{0.843 - 1}{0.092} =$ A

Then, find the p-value of "A" using z-table (d.f. > 30)



* if p-value < 0.05, we reject H_0 at 5% level if p-value < 0.05.

* If p-value < 0.01, we reject H_0 at 1% level (or 99%)