

# Econometrics I

Solution PS07

April 18, 2021

1. Answer:

(a) Sample I:

$$\hat{\beta} = (X'X)^{-1}X'y = \begin{bmatrix} 2 \\ 0.667 \end{bmatrix}$$

$$s^2 = \frac{\hat{u}'\hat{u}}{n-1} \text{ and } \hat{u}'\hat{u} = (y - X\hat{\beta})'(y - X\hat{\beta}) = y'y - y'X\hat{\beta} - (y'X\hat{\beta})' + \hat{\beta}'X'X\hat{\beta} \\ = 2100 - 1933.3 - 1933.3 + 1933.3 = 166.7 \Rightarrow s^2 = \frac{166.7}{1} = 3.473$$

$$R^2 = 1 - \frac{\hat{u}'\hat{u}}{y'y} = 0.92$$

Sample II:

$$\hat{\beta} = (X'X)^{-1}X'y = \begin{bmatrix} -2 \\ 0.667 \end{bmatrix}$$

$$s^2 = \frac{\hat{u}'\hat{u}}{n-1} \text{ and } \hat{u}'\hat{u} = (y - X\hat{\beta})'(y - X\hat{\beta}) = y'y - y'X\hat{\beta} - (y'X\hat{\beta})' + \hat{\beta}'X'X\hat{\beta} \\ = 2800 - 2333.3 - 2333.3 + 2333.3 = 466.7 \Rightarrow s^2 = \frac{466.7}{1} = 9.722$$

$$R^2 = 1 - \frac{\hat{u}'\hat{u}}{y'y} = 0.833$$

(b)  $X'X$  can be written as  $\begin{bmatrix} n & \sum x_i \\ \sum x_i & \sum x_i^2 \end{bmatrix}$  and similarly  $y'X$  can be written as  $\begin{bmatrix} \sum y_i & \sum x_i y_i \end{bmatrix}$  therefore we can rewrite the  $X'X$  and  $y'X$  for all the observations as:

$$X'X = \begin{bmatrix} 100 & 600 \\ 600 & 4200 \end{bmatrix} \text{ and } y'X = \begin{bmatrix} 600 & 4200 \end{bmatrix} \text{ thus the new coefficient estimator is:}$$

# Econometrics I Solution

**Jeffrey M. Wooldridge**



## **Econometrics I Solution:**

**Solutions Manual for Econometrics** Badi H. Baltagi, 2013-03-14 This manual provides solutions to selected exercises from each chapter of *Econometrics* by Badi H Baltagi starting with Chapter 2 For the empirical exercises some SAS programs are provided to replicate the results Most graphs are plotted using EViews Some of the problems and solutions are obtained from *Econometric Theory* ET and these are reprinted with the permission of Cambridge University Press I would like to thank Peter C B Phillips and the editors of the Problems and Solutions section Alberto Holly and Juan Dolado for this useful service to the econometrics profession I would also like to thank my colleague James M Griffin for providing many empirical problems and data sets I have also used three empirical data sets from Lott and Ray 1992 The reader is encouraged to apply these econometric techniques to their own data sets and to replicate the results of published articles Some journals authors provide data sets upon request or are readily available on the web Other empirical examples are given in Lott and Ray 1992 and Berndt 1991 Finally I would like to thank my students Wei Wen Xiong Ming Jang Weng and Kiseok Nam who solved several of these exercises Please report any errors typos or suggestions to Badi H Baltagi Department of Economics Texas A M University College Station Texas 77843 4228 Telephone 409 845 7380 Fax 409 847 8757 or send EMAIL to Badi econ tamu edu Table of Contents Preface V Chapter 2 A Review of Some Basic Statistical Concepts Chapter 3 Simple Linear Regression

*Solutions Manual to Elements of Econometrics* Bijan Rafailzadeh, Jan Kmenta, 1997 Out of print for years this classic econometrics text is once again available **Solutions Manual Guide to Econometrics** Peter Kennedy, 1998-08-13

**Solutions Manual for Econometrics** Badi H. Baltagi, 2010-03-14 This Second Edition updates the Solutions Manual for *Econometrics* to match the fourth edition of the *Econometrics* textbook It corrects typos in the previous edition and adds problems and solutions using latest software versions of Stata and EViews Special features include empirical examples using EViews and Stata The book offers rigorous proofs and treatment of difficult econometrics concepts in a simple and clear way and it provides the reader with both applied and theoretical econometrics problems along with their solutions

**Student Solutions Manual for Use with Basic Econometrics** Damodar N. Gujarati, 2003 The Nature of Regression Analysis Two Variable Regression Analysis Some Basic Ideas Two Variable Regression Model The Problem of Estimation The Normality Assumption Classical Normal Linear Regression Model CNLRM Two Variable Regression Interval Estimation and Hypothesis Testing Extensions of the Two Variable Regression Model Multiple Regression Analysis The Problem of Estimation Multiple Regression Analysis The Problem of Inference Dummy Variable Regression Models Multicollinearity What Happens if the Regressors are Correlated Heteroscedasticity What Happens when Error Variance is Nonconstant Autocorrelation What Happens if the Error Terms are Correlated Econometric Modeling Model Specification and Diagnostic Testing Nonlinear Regression Models Qualitative Response Regression Models Panel Data Regression Models Dynamic Econometric Models Autoregressive and Distributed Lag Models Simultaneous Equation Models The Identification Problem Si **Solutions**

**Manual and Supplementary Materials for Econometric Analysis of Cross Section and Panel Data** Jeffrey M. Wooldridge, 2003 Solutions manual for a widely used graduate econometrics text

**Student's Solutions Manual and Supplementary Materials for Econometric Analysis of Cross Section and Panel Data, second edition** Jeffrey M. Wooldridge, 2011-06-24 This is the essential companion to the second edition of Jeffrey Wooldridge's widely used graduate econometrics text. The text provides an intuitive but rigorous treatment of two state-of-the-art methods used in contemporary microeconomic research. The numerous end-of-chapter exercises are an important component of the book, encouraging the student to use and extend the analytic methods presented in the book. This manual contains advice for answering selected problems, new examples, and supplementary materials designed by the author which work together to enhance the benefits of the text. Users of the textbook will find the manual a necessary adjunct to the book.

*Handbook of Econometrics* James Joseph Heckman, Edward E. Leamer, 2007 As conceived by the founders of the Econometric Society, econometrics is a field that uses economic theory and statistical methods to address empirical problems in economics. It is a tool for empirical discovery and policy analysis. The chapters in this volume embody this vision and either implement it directly or provide the tools for doing so. This vision is not shared by those who view econometrics as a branch of statistics rather than as a distinct field of knowledge that designs methods of inference from data based on models of human choice.

Student Solutions Manual to Accompany an Introduction to Econometrics: a Self-Contained Approach Frank Westhoff, 2013-09-20 Solutions to odd-numbered prep questions, review questions, and exercises in an undergraduate econometric textbook designed to teach students regression analysis on one semester.

**Handbook of Computational Econometrics** David A. Belsley, Erricos Kontoghiorghes, 2009-08-18 *Handbook of Computational Econometrics* examines the state-of-the-art of computational econometrics and provides exemplary studies dealing with computational issues arising from a wide spectrum of econometric fields, including such topics as bootstrapping, the evaluation of econometric software, and algorithms for control optimization and estimation. Each topic is fully introduced before proceeding to a more in-depth examination of the relevant methodologies and valuable illustrations. This book provides self-contained treatments of issues in computational econometrics with illustrations and invaluable bibliographies. Brings together contributions from leading researchers. Develops the techniques needed to carry out computational econometrics. Features network studies, nonparametric estimation, optimization techniques, Bayesian estimation, and inference testing methods, time series analysis, linear and nonlinear methods, VAR analysis, bootstrapping developments, signal extraction, software history, and evaluation. This book will appeal to econometricians, financial statisticians, econometric researchers, and students of econometrics at both graduate and advanced undergraduate levels.

**Intermediate and Advanced Econometrics** Stanislav Anatolyev, 2005

**Introductory Econometrics** Jeffrey M. Wooldridge, 2000 The Student Solutions Manual provides answers to all of the questions at the end of every chapter.

**Exercises in Econometrics** P. C. B. Phillips, Mike Wickens, 1978

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**LE TROISIÈME IOVR DE IVIN 1586. Entre le Roy, et le Clergé de France, assemblé par permission de sa Majesté à Paris. ...** ,1586\*      **Applied Econometric Time Series** Walter Enders,2014-11-03 Applied Econometric Time Series 4th Edition demonstrates modern techniques for developing models capable of forecasting interpreting and testing hypotheses concerning economic data In this text Dr Walter Enders commits to using a learn by doing approach to help readers master time series analysis efficiently and effectively      *Student Solutions Guide to Econometrics, Second Edition* Ronald J. Wonnacott,Thomas H. Wonnacott,1980      *Econometric Analysis of Cross Section and Panel Data* Jeffrey M. Wooldridge,2002 A comprehensive state of the art text on microeconomic methods      *Introductory Econometrics* James L. Murphy,1973 Although they have moved from Dove Square into new apartments Matt and his friends feel an attachment for the old neighborhood especially when they discover one of their friends is still living in one of the houses to be demolished      **Student Solutions Manual to Accompany Basic Econometrics** Damodar N. Gujarati,1988 Gujarati s Basic Econometrics provides an elementary but comprehensive introduction to econometrics without resorting to matrix algebra calculus or statistics beyond the elementary level Because of the way the book is organized it may be used at a variety of levels of rigor For example if matrix algebra is used theoretical exercises may be omitted A CD of data sets is provided with the text      **Econometrics** Dilip M. Nachane,2006-10-19 This textbook covers both the theory and the applications aspects of econometrics for identifying and formulating answers to practical questions Aimed at Indian students at the post graduate level this is a comprehensive volume in its coverage of topics assumes knowledge of advanced undergraduate algebra contains exercises and solved examples and uses applications from the Indian economy and data from both India and the West

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In a digital era where connections and knowledge reign supreme, the enchanting power of language has been apparent than ever. Its capability to stir emotions, provoke thought, and instigate transformation is truly remarkable. This extraordinary book, aptly titled "**Econometrics I Solution**," compiled by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we shall delve into the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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