

SALALE UNIVERSITY
DEPARTMENT OF ECONOMICS
ECONOMETRICS II WORK SHEET

General instruction: Answer the following questions accordingly

1. Consider the following regression results:

$$\widehat{\ln M1}_t = -10.2571 + 1.5975 \ln GDP_t \quad (1)$$

$$t = (-12.9422) \quad (25.8865) \\ R^2 = 0.9463 \quad d = 0.3254$$

$$\widehat{\Delta \ln M1}_t = 0.0095 + 0.5833 \Delta \ln GDP_t \quad (2)$$

$$t = (2.4957) \quad (1.8958)$$

$$R^2 = 0.0885 \quad d = 1.7399$$

$$\widehat{\Delta u}_t = -0.195 \widehat{u}_{t-1} \quad (3)$$

$$(t = \tau) \quad (-2.2521)$$

$$R^2 = 0.1118 \quad d = 1.4767$$

Where $M1$ =M1 money supply, GDP = gross domestic product, measured in billions of birrs, \ln is natural \log , and \hat{u}_t represents the estimated residuals from regression 1.

- I. Interpret regressions 1 and 2.
- II. Do you suspect that regression 1 is spurious? Why?
- III. Is regression 2 spurious? How do you know?
- IV. From the results of regression 3, would you change your conclusion in **b**? And why?

Now consider the following regression

$$\widehat{\Delta \ln M1}_t = 0.0084 + 0.7340 \Delta \ln GDP_t - 0.0811 \hat{u}_{t-1} \quad (2)$$

$$t = (2.0496) \quad (2.0636) \quad (-0.8537)$$

$$R^2 = 0.1066 \quad d = 1.16697$$

What does this regression tell you? Does this help you decide if regression 1 is spurious or not?

2. Suppose you have estimated the following model of fertility and personal exemption:

$$\widehat{gfr}_t = 95.05 + 0.89pe_t - 0.0040pe_{t-1} + 0.007pe_{t-2} - 21.34ww2_t - 31.08ptH_t$$

$$(3.33) \quad (0.126) \quad (0.1531) \quad (0.1651) \quad (11.54) \quad (3.90)$$

$$n = 68, R^2 = 0.1531$$

Where gfr = birth per 1000 women in child bearing age and pe = average real dollar value of the personal tax exemption.

- i. Interpret the coefficient on pe_t , be specific?
 - ii. What is the long-run effect of pe on gfr ?
 - iii. How would you augment the model if you suspect that some of the variables exhibit a linear time trend?
 - iv. Suppose that gfr and pe both have upward time trends, what would be a potential consequence of not including a time trend in the regression model? What is this phenomenon called?
 - v. Suppose that gfr and pe both have upward time trends. How would you augment the model to obtain a goodness-of-fit measure, which is not affected by the presence of time trend? Show all work.
3. A researcher has time series data for aggregate consumption, c , and aggregate disposable personal income, Y , for a certain country. She establish that the logarithm of both series are $I(1)$ and she correctly hypothesizes the long run relationship between them may be represented as:

$$C = \theta Y + v$$

Econometrics Ii Exam

BM King



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