

An econometrician with no calculator and an aversion to arithmetic proposes to estimate the slope of the linear relation between Y and X by

$$\frac{1}{8}(Y_4 + Y_5 - Y_2 - Y_1)$$

Show that this estimator is unbiased. Deduce its sampling variance and compare this with the sampling variance of the least-squares estimator of the slope.

We know that the least-squares estimator has minimum variance in the class of linear unbiased estimators. The ratio of the two variances, with that of the LS estimator in the numerator, defines the **efficiency** of the alternative estimator. Compute the efficiency of the lazy econometrician's estimator.

- 1.11.** Let us consider the "other" or "reverse" regression. The process of defining residuals in the X direction and minimizing the new RSS gives the regression of X on Y . There are thus at least two possible regressions, but only one r^2 can be computed for a given data set. What is the interpretation of r^2 in the regression of X on Y ? Prove that

$$r^2 = b_{YX}b_{XY}$$

where the b 's are the LS slopes in the respective regressions. Hence, show that

$$b_{YX} \leq 1/b_{XY}$$

(provided both slopes are positive) and that, viewed in the X, Y plane with Y on the vertical axis and X on the horizontal, the regression of Y on X will have a smaller slope than the regression of X on Y . What can you say if $\pm$ slopes are negative? Notice that in any specific example, both slopes must have the same sign, since the sign of the slope is given by the sign of the sample covariance.

From a sample of 200 observations the following quantities were calculated:

$$\begin{array}{lll} \sum X = 11.34 & \sum Y = 20.72 & \\ \sum X^2 = 12.16 & \sum Y^2 = 84.96 & \sum XY = 22.13 \end{array}$$

Estimate both regression equations, compute r^2 , and confirm the foregoing statements.

- 1.12.** Show that if r is the correlation coefficient between n pairs of variables (X_i, Y_i) , then the squared correlation between the n pairs $(aX_i + b, cY_i + d)$, where a, b, c , and d are constants, is also r^2 .
- 1.13.** Data on aggregate income Y and aggregate consumption C yield the following regressions, expressed in deviation form:

$$\begin{aligned} \hat{y} &= 1.2c \\ \hat{c} &= 0.6y \end{aligned}$$

If Y is identically equal to $C + Z$, where Z is aggregate saving, compute the correlation between Y and Z , the correlation between C and Z , and the ratio of the standard deviations of Z and Y .

- 1.14.** The accompanying table gives the means and standard deviations of two variables X and Y and the correlation between them for each of two samples. Calculate the correlation between X and Y for the composite sample consisting of the two samples taken together. Why is this correlation smaller than either of the correlations in the subsamples?

Solution Manual Econometrics Methods Johnston Dinardo

John Johnston, John Enrico DiNardo



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Solutions Manual to Accompany J. Johnston : Econometric Methods Kenneth M. Chomitz,1984 *Econometric Methods* John Johnston,John Enrico DiNardo,2007 *Econometric Methods* John Johnston,1984 In writing this new edition we have had two major objectives The first is to provide a comprehensive and accessible account of available econometric methods The second is to illustrate these methods with applications to some real data sets which are given on the data diskette that accompanies the book thus the reader can replicate the applications in the text experiment with some of the problems suggested at the chapter ends and carry out further analyses of her own choosing **Econometric methods J. Johnston** ,1984 **Econometric Methods** ,2015 *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 toBadi econ tamu edu Table of Contents Preface V Chapter 2 A Review of Some Basic Statistical Concepts Chapter 3 Simple Linear Regression [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 **Solutions Manual to Elements of Econometrics** Bijan Rafailzadeh,Jan Kmenta,1997 Out of print for years this classic econometrics text is once again available *Econometric Methods* J. Johnston,1960 *Econometrics Methods* J. Johnston,1972 **Econometrics Methods** John Johnston,1963

Econometric Methods with Applications in Business and Economics Christiaan Heij, Paul de Boer, Philip Hans Franses, Teun Kloek, Herman K. van Dijk, All at the Erasmus University in Rotterdam, 2004-03-25 Nowadays applied work in business and economics requires a solid understanding of econometric methods to support decision making Combining a solid exposition of econometric methods with an application oriented approach this rigorous textbook provides students with a working understanding and hands on experience of current econometrics Taking a learning by doing approach it covers basic econometric methods statistics simple and multiple regression nonlinear regression maximum likelihood and generalized method of moments and addresses the creative process of model building with due attention to diagnostic testing and model improvement Its last part is devoted to two major application areas the econometrics of choice data logit and probit multinomial and ordered choice truncated and censored data and duration data and the econometrics of time series data univariate time series trends volatility vector autoregressions and a brief discussion of SUR models panel data and simultaneous equations Real world text examples and practical exercise questions stimulate active learning and show how econometrics can solve practical questions in modern business and economic management Focuses on the core of econometrics regression and covers two major advanced topics choice data with applications in marketing and micro economics and time series data with applications in finance and macro economics Learning support features include concise manageable sections of text frequent cross references to related and background material summaries computational schemes keyword lists suggested further reading exercise sets and online data sets and solutions Derivations and theory exercises are clearly marked for students in advanced courses This textbook is perfect for advanced undergraduate students new graduate students and applied researchers in econometrics business and economics and for researchers in other fields that draw on modern applied econometrics Gujarati Basic Econometrics Solution Key 4th Edition Damodar Gujarati, 2021

CONTRACT FAICT ET PASSE LE TROISIESME IOVR DE IVIN 1586. Entre le Roy, et le Clergé de France, assemblé par permission de sa Majesté à Paris. ... ,1586* **Advanced Econometric Methods** Thomas B. Fomby, R. Carter Hill, Stanley R. Johnson, 2012-12-06 This book had its conception in 1975 in a friendly tavern near the School of Business and Public Administration at the University of Missouri Columbia Two of the authors Fomby and Hill were graduate students of the third Johnson and were and are concerned about teaching econometrics effectively at the graduate level We decided then to write a book to serve as a comprehensive text for graduate econometrics Generally the material included in the book and its organization have been governed by the question How could the subject be best presented in a graduate class For content this has meant that we have tried to cover all the bases and yet have not attempted to be encyclopedic The intended purpose has also affected the level of mathematical rigor We have tended to prove only those results that are basic and or relatively straightforward Proofs that would demand inordinant amounts of class time have simply been referenced The book is intended for a two semester course and paced to admit more extensive treatment of areas of specific interest to

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