

**Exercises II
with Answers
VU Econometrics: Econometrics I
Fall 2019**

Review of the concepts and mathematical derivations

1. What is meant by the "sampling distribution" of the OLS estimators?

Answer: Consider the regression model $Y_i = \beta_0 + \beta_1 X_i + u_i$. OLS estimators of β_0 and β_1 are a function of the the random variables Y_i and X_i . Hence, the OLS estimators are also random variables and their values change depending on the sample. Sampling distributions of $\hat{\beta}_0$ and $\hat{\beta}_1$ are the probability distributions that describes the values that the true parameter values β_0 and β_1 could take over different possible random samples.

2. Consider the linear regression model

$$Y_i = \beta_0 + \beta_1 X_i + u_i \quad i = 1, \dots, n.$$

Prove that the OLS estimator of β_1 : $\hat{\beta}_1$ is an unbiased estimator.

Answer: We need to prove that $E(\hat{\beta}_1) = \beta_1$. In order to do that we start with the original model:

$$Y_i = \beta_0 + \beta_1 X_i + u_i. \tag{1}$$

First, we can sum this model over i ($i = 1, 2, \dots, n$), which would give:

$$\sum_{i=1}^n Y_i = n\beta_0 + \beta_1 \sum_{i=1}^n X_i + \sum_{i=1}^n u_i$$

Then we divide this model by n and obtain:

$$\bar{Y} = \beta_0 + \beta_1 \bar{X} + \bar{u} \tag{2}$$

Subtracting (2) from (1) yields:

$$Y_i - \bar{Y} = \beta_1 (X_i - \bar{X}) + u_i - \bar{u}.$$

Answers Exercises Undergraduate Econometrics

Badi H. Baltagi



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Econometrics Badi H. Baltagi, 2007-11-21 Here at last is the fourth edition of the textbook that is required reading for economics students as well as those practising applied economics Not only does it teach some of the basic econometric methods and the underlying assumptions behind them but it also includes a simple and concise treatment of more advanced topics from spatial correlation to time series analysis This book's strength lies in its ability to present complex material in a simple yet rigorous manner This superb fourth edition updates identification and estimation methods in the simultaneous equation model It also reviews the problem of weak instrumental variables as well as updating panel data methods

Exercises in Mathematical Economics and Econometrics, with Outlines of Theory John Ervine Spencer, Robert Charles Geary, 1974 **Introductory Econometrics** Humberto Barreto, Frank Howland, 2006 This highly accessible and innovative text with supporting web site uses Excel R to teach the core concepts of econometrics without advanced mathematics It enables students to use Monte Carlo simulations in order to understand the data generating process and sampling distribution Intelligent repetition of concrete examples effectively conveys the properties of the ordinary least squares OLS estimator and the nature of heteroskedasticity and autocorrelation Coverage includes omitted variables binary response models basic time series and simultaneous equations The authors teach students how to construct their own real world data sets drawn from the internet which they can analyze with Excel R or with other econometric software The accompanying web site with text support can be found at www.wabash.edu/econometrics *Bayesian Econometric Methods* Joshua Chan, Gary Koop, Dale J. Poirier, Justin L. Tobias, 2019-08-15 Illustrates Bayesian theory and application through a series of exercises in question and answer format **Undergraduate Econometrics** R. Carter Hill, William E. Griffiths, George G. Judge, 1997 This book explores econometrics using an intuitive approach that begins with an economic model It emphasizes motivation understanding and implementation and shows readers how economic data are used with economic and statistical models as a basis for estimating key economic parameters testing economic hypotheses and predicting economic outcomes *A Guide to Econometrics* Peter Kennedy, 2008-02-19 This is the perfect and essential supplement for all econometrics classes from a rigorous first undergraduate course to a first master's to a PhD course Explains what is going on in textbooks full of proofs and formulas Offers intuition skepticism insights humor and practical advice dos and don'ts Contains new chapters that cover instrumental variables and computational considerations Includes additional information on GMM nonparametrics and an introduction to wavelets *Student Solutions Manual to Accompany 'An Introduction to Econometrics - a Self Contained Approach': Descriptive Statistics; Chapter 2 Essentials of Probability and Estimation; Chapter 3 Interval Estimates and the Central Limit Theorem; Chapter 4 Estimation Procedures, Estimates, and Hypothesis Testing; Chapter 5 Ordinary Least Squares Estimation Procedure-The Mechanics; Chapter 6 Ordinary Least Squares Estimation Procedure-The Properties; Chapter 7 Estimating the Variance of an Estimate's Property Distribution;*

Chapter 8 Interval Estimates and Hypothesis Testing; Chapter 9 One-Tailed Tests, Two-Tailed Tests, and Logarithms Frank Westhoff, 2013 Solutions to odd numbered prep questions review questions and exercises in an undergraduate econometric textbook designed to teach students regression analysis on one semester **Instructor's Resource Guide to Accompany Undergraduate Econometrics** William E. Griffiths, Carter R. Hill, Lawrence C. Marsh, 1997 Theoretical and Empirical Exercises in Econometrics Nlandu Mamingi, 2005 This is a textbook designed for undergraduate and graduate students and is the result of the author's more than twenty years of involvement with econometrics as both teacher and researcher It contains theory problems and answers many of which have already been tested extensively in classrooms and tutorials and then refined for the book It includes the following topics single equation regressions dummy and limited dependent variable models simultaneous equations models dynamic regression models unit roots cointegration and error correction models aggregation over time issues forecasting and panel data models The book does not attempt to duplicate the many standard econometrics books Rather it supplements them by focusing exclusively on theoretical and empirical exercises in a systematic way Although much of the material has a Caribbean flavour its rigorous and clear presentation will appeal to students and teachers worldwide *Statistics* Karim M. Abadir, Risto D. H. Heijmans, Jan R. Magnus, 2018-11-08 Serves as a bridge between elementary and specialized statistics with exercises that are fully solved and systematically built up

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