

Introductory Econometrics: Tutorial 3

Again, we use the data `collegetown.csv` in this tutorial, which contains observations on 500 single-family houses sold in Baton Rouge, Louisiana, during 2009-2013. The data include sale price in thousands of dollars (`PRICE`), and total interior area of the house in hundreds of square feet (`SQFT`).

Question 1

Estimate the following linear regression model

$$\text{PRICE} = \beta_1 + \beta_2 \text{SQFT} + \epsilon, \quad (1)$$

and summarize the estimation results using `summ()`. Keep 4 decimals in your output.

Hint: You need to install the `jtools` package before invoking `summ()`.

Solution:

Again, set the working directory first. For example, I have

```
setwd("~/Users/bpen0011/Dropbox/Teaching/2021/ETF_2100_New/Tutorials/Week_3/")
```

We run the OLS regression as follows.

```
library(jtools)
Collegetown <- read.csv('collegetown.csv')
Results1 <- lm(price ~ sqft, data = Collegetown)
summ(Results1, model.info = FALSE, digits = 4)

## MODEL FIT:
## F(1,498) = 890.4114, p = 0.0000
## R² = 0.6413
## Adj. R² = 0.6406
##
## Standard errors: OLS
## -----
##               Est.      S.E.    t val.      p
## -----
## (Intercept)   -115.4236   13.0882   -8.8189   0.0000
## sqft           13.4029    0.4492   29.8398   0.0000
## -----
```

Answer Study Guide Intro To Econometrics

James Davidson



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mastery of the mathematics that underlie econometric methods and includes a detailed study of matrix algebra and distribution theory Designed to be an accessible resource the text explains in clear language why things are being done and how previous material informs a current argument The style is deliberately informal with numbered theorems and lemmas avoided However very few technical results are quoted without some form of explanation demonstration or proof The author a noted expert in the field covers a wealth of topics including simple regression basic matrix algebra the general linear model distribution theory the normal distribution properties of least squares unbiasedness and efficiency eigenvalues statistical inference in regression t and F tests the partitioned regression specification analysis random regressor theory introduction to asymptotics and maximum likelihood Each of the chapters is supplied with a collection of exercises some of which are straightforward and others more challenging This important text Presents a guide for teaching econometric methods to undergraduate and graduate students of economics statistics or finance Offers proven classroom tested material Contains sets of exercises that accompany each chapter Includes a companion website that hosts additional materials a solution manual and lecture slides Written for undergraduates and graduate students of economics statistics or finance An Introduction to Econometric Theory is an essential beginner's guide to the underpinnings of econometrics **A Practical**

Introduction to Econometric Methods Patrick K. Watson, Sonja S. Teelucksingh, 2002 The text is aimed at final year undergraduate students or those at the graduate level doing econometrics for the first time It is an introductory course in the theory and practice of classical and modern econometric methods A proper study of the material will allow the reader to Understand the scope and limitations of classical and modern econometric techniques Read write and properly interpret articles and reports of an applied econometric nature Build upon the elements of econometric theory and practice introduced in the book Although some basic knowledge of matrix algebra and elementary statistical theory will be assumed much of it is covered in the body of the text All the main theoretical concepts are illustrated with the use of econometric software mainly EViews **Introductory Econometrics for Finance** Chris Brooks, 2014-05-08 The only econometrics textbook written specifically for finance students with no prior knowledge of econometrics including extensive online student support

Basic Econometrics Dr. M. Chitra, This book is a guide for students who are studying econometrics as a course in their programme There are 5 modules or units in this study material The first unit explicate from the origin of econometrics meaning definition need econometrics as a separate discipline the scope of econometrics Methodology of Econometrics Reasons for introduction of stochastic error term the difference between economic and econometric model and limitation The second unit depicts about the simple linear regression in the aspects of its assumptions derivations of its estimation of parameter value properties and its technical note applications of simple linear regression with examples The third unit is the extension of simple linear regression as multiple regression with basic input with examples for applying in reality The fourth unit briefly explains the violations of assumptions such as multicollinearity homoscedasticity autocorrelation and

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Introductory Econometrics Hamid Seddighi,2013-03-01 This book constitutes the first serious attempt to explain the basics of econometrics and its applications in the clearest and simplest manner possible Recognising the fact that a good level of mathematics is no longer a necessary prerequisite for economics financial economics undergraduate and postgraduate programmes it introduces this key subdivision of economics to an audience who might otherwise have been deterred by its complex nature

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Table of Contents Answer Study Guide Intro To Econometrics

1. Understanding the eBook Answer Study Guide Intro To Econometrics
 - The Rise of Digital Reading Answer Study Guide Intro To Econometrics
 - Advantages of eBooks Over Traditional Books
2. Identifying Answer Study Guide Intro To Econometrics
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Answer Study Guide Intro To Econometrics
 - User-Friendly Interface
4. Exploring eBook Recommendations from Answer Study Guide Intro To Econometrics
 - Personalized Recommendations
 - Answer Study Guide Intro To Econometrics User Reviews and Ratings
 - Answer Study Guide Intro To Econometrics and Bestseller Lists
5. Accessing Answer Study Guide Intro To Econometrics Free and Paid eBooks
 - Answer Study Guide Intro To Econometrics Public Domain eBooks
 - Answer Study Guide Intro To Econometrics eBook Subscription Services
 - Answer Study Guide Intro To Econometrics Budget-Friendly Options

6. Navigating Answer Study Guide Intro To Econometrics eBook Formats
 - ePub, PDF, MOBI, and More
 - Answer Study Guide Intro To Econometrics Compatibility with Devices
 - Answer Study Guide Intro To Econometrics Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Answer Study Guide Intro To Econometrics
 - Highlighting and Note-Taking Answer Study Guide Intro To Econometrics
 - Interactive Elements Answer Study Guide Intro To Econometrics
8. Staying Engaged with Answer Study Guide Intro To Econometrics
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Answer Study Guide Intro To Econometrics
9. Balancing eBooks and Physical Books Answer Study Guide Intro To Econometrics
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Answer Study Guide Intro To Econometrics
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Answer Study Guide Intro To Econometrics
 - Setting Reading Goals Answer Study Guide Intro To Econometrics
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Answer Study Guide Intro To Econometrics
 - Fact-Checking eBook Content of Answer Study Guide Intro To Econometrics
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
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