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

$$PRICE = \beta_1 + \beta_2 SQFT + e, \qquad (1)$$

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:

MODEL FIT:

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)

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

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Introduction to Econometrics Christopher Dougherty, 2011-03-03 Taking a modern approach to the subject this text provides students with a solid grounding in econometrics using non technical language wherever possible **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 A Concise Introduction to Econometrics Philip Hans Franses, 2002-12-12 In this short and very practical 2002 introduction to econometrics Philip Hans Franses guides the reader through the essential concepts of econometrics Central to the book are practical questions in various economic disciplines which can be answered using econometric methods and models The book focuses on a limited number of the essential most widely used methods before going on to review the basics of econometrics The book ends with a number of case studies drawn from recent empirical work to provide an intuitive illustration of what econometricians do when faced with practical questions Throughout the book Franses emphasises the importance of specification evaluation and implementation of models appropriate to the data Assuming basic familiarity only with matrix algebra and calculus the book is designed to appeal as either a short stand alone introduction for students embarking on an empirical research project or as a supplement to any standard introductory textbook Introduction to Econometrics Gary Koop, 2008-03-10 Indem sie Modelle f r die Voraussage wirtschaftlicher Entwicklungen bereitstellt bildet die konometrie heute einen Kernbereich der Wirtschaftswissenschaften und hat sich damit zu einem zentralen Bestandteil wirtschaftswissenschaftlicher Studieng nge entwickelt Die hier vorgelegte Einf hrung er ffnet Einsteigern ebenso wie fortgeschrittenen Studierenden einen Zugang der im Unterschied zur Lehrbuchkonkurrenz von vornherein auf einen starken Praxisbezug setzt Der Verfasser ausgewiesener konometrieexperte behandelt ein breites Spektrum konometrischer Modelle u a das einfache und das multiple Regressionsmodell Im Mittelpunkt seiner Darstellung steht dabei nicht Theoretisches sondern die Anwendung der Modelle auf empirische Daten Zahlreiche Beispiele und bungsaufgaben unter Verwendung der Standardsoftware Strata erm glichen die Ein bung in Methoden und Modelle und schaffen so die Basis fr ein selbstst ndiges empirisches Arbeiten An Introduction to Econometric Theory James Davidson, 2018-10-22 A GUIDE TO ECONOMICS STATISTICS AND FINANCE THAT EXPLORES THE MATHEMATICAL FOUNDATIONS UNDERLING ECONOMETRIC METHODS An Introduction to Econometric Theory offers a text to help in the

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 quide 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

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- 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
 - o 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
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 - 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
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