

**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

Daniel F McAuley



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Reviewing **Answers Exercises Undergraduate Econometrics**: Unlocking the Spellbinding Force of Linguistics

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Table of Contents Answers Exercises Undergraduate Econometrics

1. Understanding the eBook Answers Exercises Undergraduate Econometrics
 - The Rise of Digital Reading Answers Exercises Undergraduate Econometrics
 - Advantages of eBooks Over Traditional Books
2. Identifying Answers Exercises Undergraduate 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 Answers Exercises Undergraduate Econometrics
 - User-Friendly Interface
4. Exploring eBook Recommendations from Answers Exercises Undergraduate Econometrics
 - Personalized Recommendations
 - Answers Exercises Undergraduate Econometrics User Reviews and Ratings
 - Answers Exercises Undergraduate Econometrics and Bestseller Lists

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 - Answers Exercises Undergraduate Econometrics eBook Subscription Services
 - Answers Exercises Undergraduate Econometrics Budget-Friendly Options
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 - ePub, PDF, MOBI, and More
 - Answers Exercises Undergraduate Econometrics Compatibility with Devices
 - Answers Exercises Undergraduate Econometrics Enhanced eBook Features
7. Enhancing Your Reading Experience
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 - Highlighting and Note-Taking Answers Exercises Undergraduate Econometrics
 - Interactive Elements Answers Exercises Undergraduate Econometrics
8. Staying Engaged with Answers Exercises Undergraduate Econometrics
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Answers Exercises Undergraduate Econometrics
9. Balancing eBooks and Physical Books Answers Exercises Undergraduate Econometrics
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Answers Exercises Undergraduate Econometrics
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Answers Exercises Undergraduate Econometrics
 - Setting Reading Goals Answers Exercises Undergraduate Econometrics
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Answers Exercises Undergraduate Econometrics
 - Fact-Checking eBook Content of Answers Exercises Undergraduate Econometrics
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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