

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

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