

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

Philip Hans Franses



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Introduction to Econometrics Christopher Dougherty, 2016 Combining the rigour of econometric theory with an accessible style Dougherty's step by step explanations and relevant practical exercises ensure students develop an intuitive understanding of econometrics and gain hands on experience of the tools used in economic and financial forecasting

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 **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 **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

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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

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Introductory Econometrics for Finance Chris Brooks, 2008-05-22 This best selling introduction to econometrics is specifically written for finance students The new edition builds on the successful data and problem driven approach of the first edition giving students the skills to estimate and interpret models while developing an intuitive grasp of underlying theoretical concepts

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

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Introductory Econometrics

Jeffrey Zax, 2011-03-31 Introductory Econometrics Intuition Proof and Practice attempts to distill econometrics into a form that preserves its essence but that is acceptable and even appealing to the student's intellectual palate This book insists on rigor when it is essential but it emphasizes intuition and seizes upon entertainment wherever possible Introductory Econometrics is motivated by three beliefs First students are perhaps despite themselves interested in questions that only econometrics can answer Second through these answers they can come to understand appreciate and even enjoy the enterprise of econometrics Third this text which presents select innovations in presentation and practice can provoke readers interest and encourage the responsible and insightful application of econometric techniques In particular author Jeffrey S Zax gives readers many opportunities to practice proofs which are challenging but which he has found to improve student comprehension Learning from proofs gives readers an organic understanding of the message behind the numbers a message that will benefit them as they come across statistics in their daily lives An ideal core text for foundational econometrics courses this book is appropriate for any student with a solid understanding of basic algebra and a willingness to use that tool to investigate complicated issues

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