

1 Wooldridge, Chapter 4, Exercise 2 (20 pts)

Consider an equation to explain salaries of CEOs in terms of annual firm sales, return on equity (*roe*, in percentage points), and return on the firm's stock (*ros* in percentage points):

$$\log(\text{salary}) = \beta_0 + \beta_1 \log(\text{sales}) + \beta_2 \text{roe} + \beta_3 \text{ros} + U. \quad (1)$$

1. In terms of model parameters ($\sim$ the β -coefficients) state the null hypothesis that, after controlling for *sales* and *roe*, *ros* has no effect on CEO salary. State the alternative that better stock market performance *increases* (!) CEO salary.
2. Using CEOSAL1, the following equation was obtained by OLS:

$$\widehat{\log(\text{salary})} = \underset{(0.32)}{4.32} + \underset{(0.035)}{0.280 \log(\text{sales})} + \underset{(0.0041)}{0.0174 \text{roe}} + \underset{(0.00054)}{0.00024 \text{ros}}$$

You can see the corresponding (heteroskedasticity-robust/White) standard errors in parentheses below the coefficients. In addition, you know from the output that $n = 209$ and $R^2 = 0.283$. By =what percentage is *salary* predicted to increase if *ros* increases by 50 percentage points? Does *ros* have a practically large effect on *salary*? (To phrase the question differently: Is the effect economically significant?)

3. Test the null hypothesis that *ros* has no effect on salary against the alternative that *ros* has a positive effect. Carry out the test on the 10% significance level. (Help to get the critical value: $\Phi^{-1}(0.9) = 1.282$, $\Phi^{-1}(0.8) = 0.842$, $\Phi^{-1}(0.95) = 1.645$.)
4. Would you include *ros* in a final model explaining CEO compensation in terms of firm performance? Explain.

Answer For Computer Exercise In Wooldridge

Henry Robinson Luce



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methods He is reiterating 2 albeit more radically his 1987 view that more than one tool and notation will be required in the practical industrial development of large scale complex computer systems and not all of these tools and notations will be or even need be formal in nature Formal methods are not a solution but rather one of a selection of techniques that have proven to be useful in the development of reliable complex systems and to result in hardware and software systems that can be produced on time and within a budget while satisfying the stated requirements After almost three decades the time has come to view formal methods in the context of overall industrial scale system development and their relationship to other techniques and methods

We should no longer consider the issue of whether we are pro formal or anti formal but rather the degree of formality if any that we need to support in system development This is a goal of ZUM 98 the 11th International Conference of Z Users held for the first time within continental Europe in the city of Berlin Germany

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Jeffrey M. Wooldridge, Dr Mokhtarul Wadud, Jenny Lye, Roselyne Joyeux, 2020-12-02 The second Asia Pacific edition of Introductory Econometrics is the only resource in the market designed specifically for introductory second year students The concise structure and simplified explanations provide a clear introduction to the subject understanding how econometrics can answer questions in business policy evaluation and forecasting and bridges students transition from basic statistics into econometrics The text supports student understanding by introducing background material on introductory mathematics probability and statistics and provides opportunities to recall prior learning and refine fundamental skills before progressing to the more advanced topics The inclusion of data sets from Australia and New Zealand as well as from the Asia Pacific region add local context and provide examples that resonate with students

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