

A Guide to Modern Econometrics, 5th edition Answers to selected exercises - Chapter 2

Exercise 2.1

- a. See page 7-9.
- b. Assumption (A1) and (A2), see page 15.
- c. See page 25. We also require assumptions (A3) and (A4) to make the confidence interval approximately valid. We need (A3)-(A4) to make sure that $se(b_2)$ is the correct standard error. In small samples, the confidence interval is exactly valid if (A5), normality of the error terms, is imposed too.

- d. The hypothesis that $\beta_2 = 1$ can be tested by means of a t -test. The test statistic is

$$t = \frac{b_2 - 1}{se(b_2)},$$

which – under the null hypothesis – has an approximate standard normal distribution (assumptions (A1)-(A4)). At the 95% confidence level, we reject the null if $|t| > 1.96$.

- e. The hypothesis that $\beta_2 + \beta_3 = 0$ can also be tested by means of a t -test. The test statistic is

$$t = \frac{b_2 + b_3}{se(b_2 + b_3)}.$$

See Subsection 2.5.3 for an explanation on how to obtain the standard error. (Most software will do this automatically.)

- f. The joint hypothesis that $\beta_2 = \beta_3 = 0$ can be tested by means of an F -test. The test statistic is most easily obtained from the R^2 and we use (2.61) (or – more generally – (2.59)). We compare the test statistic with the critical values from an F distribution with 2 (the number of restrictions) and $N - 3$ degrees of freedom.
- g. For consistency we need assumptions (A6) and (A7). The first of these is often referred to as a “regularity condition”. See page 34.
- h. This is an example of exact multicollinearity. Estimation will break down. Regression software will either give an error message (“singular matrix”) or automatically drop either x_{12} or x_{13} from the model.

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C Cleary



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A Guide to Modern Econometrics Marno Verbeek, 2017-07-31 A Guide to Modern Econometrics 5th Edition has become established as a highly successful textbook It serves as a guide to alternative techniques in econometrics with an emphasis on intuition and the practical implementation of these approaches This fifth edition builds upon the success of its predecessors The text has been carefully checked and updated taking into account recent developments and insights It includes new material on causal inference the use and limitation of p values instrumental variables estimation and its implementation regression discontinuity design standardized coefficients and the presentation of estimation results

Foundations of Modern Econometrics Ragnar Frisch, 1995 These two volumes convey the writings of Ragnar Frisch 1895 1973 who together with Jan Tinbergen was the first winner of the Nobel Prize in economics He played a major role in the foundation of econometrics as a discipline partly through his position as editor of *Econometrica* *Selected Water Resources Abstracts*, 1977 *An Executive's Guide to Econometric Forecasting* Al Migliaro, Chaman L. Jain, 1987 *Outline and Selected Readings for the AAEA Learning Workshop: "Applied Forecasting and Policy Analysis"* American Agricultural Economics Association. Meeting, 1992 **Cambridge University Guide to Courses**, 2001 **Catalog of Copyright Entries. Third Series** Library of Congress. Copyright Office, 1973 **The British Library General Catalogue of Printed Books 1976 to 1982** British Library, 1983 *Journal of the American Statistical Association*, 2008 **Agricultural Policy Analysis** Jeevika Weerahewa, Andrew Jacque, 2022-04-09 This book is centred around various interwoven topics which are fundamental to policy analysis in agriculture Key concepts and tools that are fundamental for the analysis of agricultural policies and programmes are presented Key concepts introduced include the role of the state in a market economy with examples from the Sri Lankan and other developing economies the international trade environment and conceptual frameworks for analysing important domestic and international trade policies It also highlights interconnections among agriculture development policy and illustrates the extent to which the agricultural sector contributes in achieving economic growth objectives equity and equality objectives and environmental objectives The book takes the readers through the nature of agricultural markets in developing countries with special emphasis on Sri Lanka and illustrates how the degree of competitiveness is measured at various market levels using multiple indices and methods Several tools with accompanying case studies for the analysis of policies and programmes are detailed These tools include the GTAP model gravity models extended benefit cost analysis and linear programming Tools and models are applied to the analysis of trade policies and agreements marketing policies environmental services extension programmes land tenure reforms and climate change adaptations Case studies in relation to the agri food policy and strategy response to COVID 19 Pandemic are also covered This book is of interest to public officials working in agricultural planning and agricultural policy teachers researchers agro economists capacity builders and policymakers Also the book serves as additional reading material for undergraduate and

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