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Exercise Solutions Principles Of Econometrics

Chapter 2, Exercise Answers Principles of Econometrics, 4e 4 Exercise 2.3 (Continued) (d) $t = \frac{0.714286 - 0.228571}{0.257143} = -1.228571$ EXERCISE 2.6 (a) The intercept estimate $b_1 = 240$ is an estimate of the number of sodas sold when the temperature is 0 degrees Fahrenheit.

Answers to Selected Exercises - Principles of Econometrics

Chapter 2, Exercise Solutions, Principles of Econometrics, 4e 35 EXERCISE 2.9 (a) Plots of the occupancy rates for the motel and its competitors for the 25-month period are given in the following figure.

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Chapter 5, Exercise Solutions, Principles of Econometrics, 3e 95 Exercise 5.3 (Continued) (d) The null and alternative hypotheses are $H_0: \beta = 0$ vs $H_1: \beta \neq 0$. At a 5% significance level, we reject H_0 if $|t| > t_{\alpha/2, n-2} = 1.96$. Since $|t| = 4.075 > 1.96$, we

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PRINCIPLES OF ECONOMETRICS 5TH EDITION Chapter 2, Exercise Solutions, Principles of Econometrics, 4e 38 EXERCISE 2.10 (a) The model is a simple regression model because it can be written as $y = \beta_0 + \beta_1 x + \epsilon$ where ϵ is the error term. (b) Firm Microsoft General Electric General.

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Chapter 6, Exercise Solutions, Principles of Econometrics, 3e 121 EXERCISE 6.7 (a) The coefficients of $\ln(Y)$, $\ln(K)$ and $\ln(PF)$ are 0.6792, 0.3503 and 0.3219, respectively. Since the model is in log-log form the coefficients are elasticities.

solutions chapter 6

Chapter 3, Exercise Solutions, Principles of Econometrics, 3e 35 Exercise 3.2 (continued) (e) The p-value of 0.0982 is given as the sum of the areas under the t-distribution to the left of -1.727 and to the right of 1.727 . We do not reject H_0 because, for $\alpha = 0.05$, p-value > 0.05 .

solutions chapter 3

Chapter 9, Exercise Solutions, Principles of Econometrics, 3e 203 EXERCISE 9.3 (a) Equation (9.49) can be used to conduct two Lagrange multiplier tests for AR(1) errors. The first test is to test whether the coefficient for ϵ_{t-1} is significantly different from zero. The null hypothesis is $H_0: \rho = 0$. The value of the test statistic is 0.428 2.219

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Chapter 2, Exercise Solutions, Principles of Econometrics, 4e 35 EXERCISE 2.9 (a) Plots of the occupancy rates for the motel and its competitors for the 25-month period are given in the following figure. The repair period comprises those months between the two vertical lines.

Answers Principles Of Econometrics

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Chapter 8, Exercise Solutions, Principles of Econometrics, 3e 184 EXERCISE 8.6 (a) ROOMS significantly effects the variance of house prices through a relationship that is quadratic in nature. The coefficients for ROOMS and ROOMS² are both significantly different from zero at a 1% level of significance.

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Chapter 3, Exercise Solutions, Principles of Econometrics, 4e 56 Exercise 3.1 (continued) (d) Testing $H_0: \theta = 0$ against $H_1: \theta > 0$, $H = 1$ uses the same t-value as in part (b), $t = 1.92$. Because it is a one-tailed test, the critical value is chosen such that there is a probability of 0.05 in the right tail. That is, $(0.95, 38) = 1.686$ c t.