

Introductory Econometrics – 1st Mid-Term

If you solve all questions and provide correct answers, you will earn 110 points. Any points above 100 will be graded as 100 points.

Part I.

- (5 points) Which of the following is NOT true?
 - $\sum (3X + 2Y) = 3\sum X + 2\sum Y$
 - $\sum X^2 = (\sum X)^2$
 - Mean of $X_i = \frac{1}{N} \cdot \sum_i X_i$
 - standard error of $\hat{\beta}_1 = \sqrt{\text{Var}(\hat{\beta}_1)}$
- (5 points) The least squares estimator of the slope coefficient is unbiased means
 - the mean of the sampling distribution of the slope coefficient is zero
 - the estimated slope coefficient will always be equal to the true coefficient value.
 - if repeated samples are taken, on average their value will be equal to the true value.
 - the sampling distribution of the slope coefficient is not skewed.
- (5 points) R^2 measures
 - the correlation between X and Y
 - the amount of variation in Y
 - the residual sum of squares as a proportion of the total sum of squares
 - the explained sum of squares as a proportion of the total sum of squares
- (5 points) In a simple regression model the slope coefficient measures
 - the ratio Y/X
 - the value of Y for any given value of X
 - the change in Y which the model predicts for a unit change in X
 - the change in X which the model predicts for a unit change in Y
- (5 points) Which of the following is NOT true?
 - BLUE is efficient
 - BLUE is an unbiased estimator.
 - If an estimator is BLUE, the shape of the sampling distribution of its slope coefficient is narrower than those of other unbiased estimators.
 - BLUE has the maximum variance among many unbiased estimators.
- (5 points) Which of the followings is NOT part of the classical assumptions for the OLS to be BLUE?
 - the error terms has a zero population mean.
 - the regression model is linear, is correctly specified, and has an additive error term.
 - the error terms is independent of the value of X.
 - observations of the error term are uncorrelated with each other.
 - the value of X is independent of the value of Y.

Mid Ter Exam Principles Of Econometrics

David F. Hendry



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Principles of Econometrics R. Carter Hill, William E. Griffiths, Guay C. Lim, 2018-02-21 Principles of Econometrics Fifth Edition is an introductory book for undergraduate students in economics and finance as well as first year graduate students in a variety of fields that include economics finance accounting marketing public policy sociology law and political science Students will gain a working knowledge of basic econometrics so they can apply modeling estimation inference and forecasting techniques when working with real world economic problems Readers will also gain an understanding of econometrics that allows them to critically evaluate the results of others economic research and modeling and that will serve as a foundation for further study of the field This new edition of the highly regarded econometrics text includes major revisions that both reorganize the content and present students with plentiful opportunities to practice what they have read in the form of chapter end exercises *Economics Reading Lists, Course Outlines, Exams, Puzzles & Problems: Econometrics reading lists*, 1995

Econometrics Reading Lists Edward Tower, 1990

Econometric Analysis of Cross Section and Panel Data, second edition Jeffrey M. Wooldridge, 2010-10-01 The second edition of a comprehensive state of the art graduate level text on microeconomic methods substantially revised and updated The second edition of this acclaimed graduate text provides a unified treatment of two methods used in contemporary econometric research cross section and data panel methods By focusing on assumptions that can be given behavioral content the book maintains an appropriate level of rigor while emphasizing intuitive thinking The analysis covers both linear and nonlinear models including models with dynamics and or individual heterogeneity In addition to general estimation frameworks particular methods of moments and maximum likelihood specific linear and nonlinear methods are covered in detail including probit and logit models and their multivariate Tobit models models for count data censored and missing data schemes causal or treatment effects and duration analysis Econometric Analysis of Cross Section and Panel Data was the first graduate econometrics text to focus on microeconomic data structures allowing assumptions to be separated into population and sampling assumptions This second edition has been substantially updated and revised Improvements include a broader class of models for missing data problems more detailed treatment of cluster problems an important topic for empirical researchers expanded discussion of generalized instrumental variables GIV estimation new coverage based on the author's own recent research of inverse probability weighting a more complete framework for estimating treatment effects with panel data and a firmly established link between econometric approaches to nonlinear panel data and the generalized estimating equation literature popular in statistics and other fields New attention is given to explaining when particular econometric methods can be applied the goal is not only to tell readers what does work but why certain obvious procedures do not The numerous included exercises both theoretical and computer based allow the reader to extend methods covered in the text and discover new insights

Quantitative Methods Edward Tower, 1980

First Principles of Economics Richard G. Lipsey, Colin Harbury, 1992

Introduction to economics for complete beginners **Research and Development Projects** United States. Employment and Training Administration,1976

Econometrics Badi H. Baltagi,2011-05-25 This textbook teaches some of the basic econometric methods and the underlying assumptions behind them It also includes a simple and concise treatment of more advanced topics in spatial correlation panel data limited dependent variables regression diagnostics specification testing and time series analysis Each chapter has a set of theoretical exercises as well as empirical illustrations using real economic applications These empirical exercises usually replicate a published article using Stata or Eviews

Ökonometrie H. Schneeweiß,2013-07-29 Seit der Gründung der Econometric Society im Jahre 1930 die es sich zur Aufgabe gemacht hat statistische und mathematische Methoden in die Wirtschaftswissenschaften einzuführen hat die Ökonometrie sich mit Elan entwickelt Sie wird heute auch in Deutschland in großem Stil zur Lösung von Problemen der empirischen Wirtschaftsforschung und zur Erstellung von Wirtschaftsprognosen herangezogen Hierzu hat sie im Laufe ihrer Entwicklung eine Fülle von statistischen Methoden bereitgestellt und ist fortwährend bemüht dieses Methodenarsenal zu erweitern und zu verfeinern Um eine Darstellung und Begründung der wichtigsten dieser Methoden geht es in diesem Buch Ausgehend von den verschiedenen ökonomischen Modellen werden die dem Modell jeweils adäquaten statistischen Methoden entwickelt und hinsichtlich ihrer Eigenschaften analysiert Es sind das vor allem Schätzprinzipien und Methoden aber auch Test und Prognoseverfahren Der statistisch methodische Aspekt steht also im Vordergrund dieser Abhandlung Zugleich aber werden die Modelle selbst eingehend erörtert Sie werden ökonomisch motiviert und durch Beispiele belegt Desgleichen wird an mehreren Beispielen die wirtschaftswissenschaftliche Relevanz der theoretisch abgeleiteten Resultate demonstriert

Princeton Alumni Weekly ,1963 **Misspecification Tests in Econometrics** L. G. Godfrey,1988 Misspecification tests play an important role in detecting unreliable and inadequate economic models This book brings together many results from the growing literature in econometrics on misspecification testing It provides theoretical analyses and convenient methods for application The main emphasis is on the Lagrange multiplier principle which provides considerable unification although several other approaches are also considered The author also examines general checks for model adequacy that do not involve formulation of an alternative hypothesis General and specific tests are discussed in the context of multiple regression models systems of simultaneous equations and models with qualitative or limited dependent variables

Spatial Econometrics: Methods and Models L. Anselin,1988-08-31 Spatial econometrics deals with spatial dependence and spatial heterogeneity critical aspects of the data used by regional scientists These characteristics may cause standard econometric techniques to become inappropriate In this book I combine several recent research results to construct a comprehensive approach to the incorporation of spatial effects in econometrics My primary focus is to demonstrate how these spatial effects can be considered as special cases of general frameworks in standard econometrics and to outline how they necessitate a separate set of methods and techniques encompassed within the field of spatial econometrics My viewpoint differs from that

taken in the discussion of spatial autocorrelation in spatial statistics e g most recently by Cliff and Ord 1981 and Upton and Fingleton 1985 in that I am mostly concerned with the relevance of spatial effects on model specification estimation and other inference in what I call a model driven approach as opposed to a data driven approach in spatial statistics I attempt to combine a rigorous econometric perspective with a comprehensive treatment of methodological issues in spatial analysis

Econometrics K. Nirmal Ravi Kumar,2020-05-19 This book harbors an updated and standard material on the various aspects of Econometrics It covers both fundamental and applied aspects and is intended to serve as a basis for a course in Econometrics and attempts at satisfying a need of postgraduate and doctoral students of Economics It is hoped that this book will also be worthwhile to teachers researchers professionals etc Note T F does not sell or distribute the Hardback in India Pakistan Nepal Bhutan Bangladesh and Sri Lanka **United States Air Force Academy** United States Air Force Academy,1985 **The Advanced Econometrics of Tourism Demand** Haiyan Song,Stephen F. Witt,Gang Li,2008-12-09

Tourism demand is the foundation on which all tourism related business decisions ultimately rest This book introduces students researchers and practitioners to the modern developments in advanced econometric methodology within the context of tourism demand analysis and illustrates these developments with actual tourism applications *Spatial*

Microeconometrics Giuseppe Arbia,Giuseppe Espa,Diego Giuliani,2021-03-25 *Spatial Microeconometrics* introduces the reader to the basic concepts of spatial statistics spatial econometrics and the spatial behavior of economic agents at the microeconomic level Incorporating useful examples and presenting real data and datasets on real firms the book takes the reader through the key topics in a systematic way The book outlines the specificities of data that represent a set of interacting individuals with respect to traditional econometrics that treat their locational choices as exogenous and their economic behavior as independent In particular the authors address the consequences of neglecting such important sources of information on statistical inference and how to improve the model predictive performances The book presents the theory clarifies the concepts and instructs the readers on how to perform their own analyses describing in detail the codes which are necessary when using the statistical language R The book is written by leading figures in the field and is completely up to date with the very latest research It will be invaluable for graduate students and researchers in economic geography regional science spatial econometrics spatial statistics and urban economics **Econometrics and Data Analysis for Developing**

Countries Chandan Mukherjee,Howard White,Marc Wuyts,2013-09-13 Getting accurate data on less developed countries has created great problems for studying these areas Yet until recently students of development economics have relied on standard econometrics texts which assume a Western context *Econometrics and Data Analysis for Developing Countries* solves this problem It will be essential reading for all advanced students of development economics *A Primer for Spatial*

Econometrics G. Arbia,2014-06-30 This book aims at meeting the growing demand in the field by introducing the basic spatial econometrics methodologies to a wide variety of researchers It provides a practical guide that illustrates the potential

of spatial econometric modelling discusses problems and solutions and interprets empirical results

Econometrics: Alchemy Or Science? David F. Hendry, 2000-10-26 Econometrics Alchemy or Science analyses the effectiveness and validity of applying econometric methods to economic time series The methodological dispute is long standing and no claim can be made for a single valid method but recent results on the theory and practice of model selection bid fair to resolve many of the contentious issues The book presents criticisms and evaluations of competing approaches based on theoretical economic and econometric analyses empirical applications and Monte Carlo simulations which interact to determine best practice It explains the evolution of an approach to econometric modelling founded in careful statistical analyses of the available data using economic theory to guide the general model specification From a strong foundation in the theory of reduction via a range of applied and simulation studies it demonstrates that general to specific procedures have excellent properties The book is divided into four Parts Routes and Route Maps Empirical Modelling Strategies Formalization and Retrospect and Prospect A short preamble to each chapter sketches the salient themes links to earlier and later developments and the lessons learnt or missed at the time A sequence of detailed empirical studies of consumers expenditure and money demand illustrate most facets of the approach Material new to this revised edition describes recent major advances in computer automated model selection embodied in the powerful new software program PcGets which establish the operational success of the modelling strategy

Spatial Econometrics J. Paul Elhorst, 2013-09-30 This book provides an overview of three generations of spatial econometric models models based on cross sectional data static models based on spatial panels and dynamic spatial panel data models The book not only presents different model specifications and their corresponding estimators but also critically discusses the purposes for which these models can be used and how their results should be interpreted

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