

Given that, how do you choose between Type I and Type II Errors? The answer is easiest if you know that the cost (to society or the decision maker) of making one kind of error is dramatically larger than the cost of making the other. If you worked for the FDA, for example, you'd want to be very sure that you hadn't released a product that had horrible side effects. We'll discuss this dilemma for the t -test on page 144.

5.2 The t -Test

Econometricians generally use the t -test to test hypotheses about individual regression slope coefficients. Tests of more than one coefficient at a time (joint hypotheses) are typically done with the F -test, presented in Section 5.6.

The t -test is easy to use because it accounts for differences in the units of measurement of the variables and in the standard deviations of the estimated coefficients. More important, the t -statistic is the appropriate test to use when the stochastic error term is normally distributed and when the variance of that distribution must be estimated. Since these usually are the case, the use of the t -test for hypothesis testing has become standard practice in econometrics.

The t -Statistic

For a typical multiple regression equation:

$$Y_i = \beta_0 + \beta_1 X_{1i} + \beta_2 X_{2i} + \varepsilon_i \quad (5.1)$$

we can calculate t -values for each of the estimated coefficients in the equation. For reasons that will be explained in Section 7.1, t -tests are usually done only on the slope coefficients; for these, the relevant form of the t -statistic for the k th coefficient is

$$t_k = \frac{(\hat{\beta}_k - \beta_{H_0})}{SE(\hat{\beta}_k)} \quad (k = 1, 2, \dots, K) \quad (5.2)$$

where:

- $\hat{\beta}_k$ = the estimated regression coefficient of the k th variable
- β_{H_0} = the border value (usually zero) implied by the null hypothesis for β_k
- $SE(\hat{\beta}_k)$ = the estimated standard error of $\hat{\beta}_k$ (that is, the square root of the estimated variance of the distribution of the $\hat{\beta}_k$; note that there is no "hat" attached to SE because SE is already defined as an estimate)

Using Econometrics A Practical Guide Answer

Sarit Maitra



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Using Econometrics A. H. Studenmund, Henry J. Cassidy, 1992 This approach to the understanding of elementary econometrics covers single equation linear regression analysis in an easy to understand format that emphasizes real world examples and exercises avoids matrix algebra and relegates proofs and calculus to the footnotes Discovering Statistics Using JASP Andy Field, Johnny van Doorn, Eric-Jan Wagenmakers, 2025-03-28 Unlock the world of statistics with Discovering Statistics using JASP a comprehensive guide that brings the power of JASP software into the classroom Building on the legacy of the acclaimed DSUSS series this book distils complex statistical concepts into engaging step by step content designed for undergraduate courses Students will gain practical skills in data analysis without needing to learn coding thanks to JASP's intuitive point and click interface This first edition also offers Global relevance Features international examples and case studies making it ideal for diverse classroom settings A student focused approach An abridged version tailored to undergraduate needs with accessible summaries and practical solutions Cutting edge tools Leverages free JASP software supported by world renowned experts and the University of Amsterdam Alignment with open science Encourages reproducibility and transparency in research practices Perfect for undergraduates and lecturers alike this book is the ultimate resource for mastering statistics with JASP The wealth of online resources can be easily integrated into your institution's virtual learning environment or learning management system This allows you to customise and curate content for use in module preparation delivery and assessment *Using Econometrics* A. H. Studenmund, 2001 This text covers single equation linear regression analysis in a format that emphasizes real world examples and exercises **Solutions Manual for Econometrics** Badi H. Baltagi, 2022-12-07 This Fourth Edition updates the Solutions Manual for Econometrics to match the Sixth Edition of the Econometrics textbook It adds problems and solutions using latest software versions of Stata and EViews Special features include empirical examples replicated using EViews Stata as well as SAS The book offers rigorous proofs and treatment of difficult econometrics concepts in a simple and clear way and provides the reader with both applied and theoretical econometrics problems along with their solutions These should prove useful to students and instructors using this book *Principles of Research Design and Drug Literature Evaluation* Rajender R. Aparasu, John P. Bentley, 2014-03-07 Principles of Research Design and Drug Literature Evaluation is a unique resource that provides a balanced approach covering critical elements of clinical research biostatistical principles and scientific literature evaluation techniques for evidence based medicine This accessible text provides comprehensive course content that meets and exceeds the curriculum standards set by the Accreditation Council for Pharmacy Education ACPE Written by expert authors specializing in pharmacy practice and research this valuable text will provide pharmacy students and practitioners with a thorough understanding of the principles and practices of drug literature evaluation with a strong grounding in research and biostatistical principles Principles of Research Design and Drug Literature Evaluation is an ideal foundation for professional

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Using Econometrics A. H. Studenmund, 2010-02-23 The SAGE Encyclopedia of Social Science Research Methods Michael Lewis-Beck, Alan E. Bryman, Tim Futing Liao, 2004

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