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CHAPTER 2

SOLUTIONS TO PROBLEMS

2.1 (i) Income, age, and family background (such as number of siblings) are just a few possibilities. It seems that each of these could be correlated with years of education. (Income and education are probably positively correlated; age and education may be negatively correlated because women in more recent cohorts have, on average, more education; and number of siblings and education are probably negatively correlated.)

(ii) Not if the factors we listed in part (i) are correlated with *educ*. Because we would like to hold these factors fixed, they are part of the error term. But if *u* is correlated with *educ*, then $E(ueduc) \neq 0$, and so SLR.4 fails.

2.3 (i) Let $y_i = GPA_i$, $x_i = ACT_i$, and $n = 8$. Then $\bar{x} = 25.875$, $\bar{y} = 3.2125$, $\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y}) = 5.8125$, and $\sum_{i=1}^n (x_i - \bar{x})^2 = 56.875$. From equation (2.19), we obtain the slope as $\hat{\beta}_1 = 5.8125/56.875 \approx .1022$, rounded to four places after the decimal. From (2.17), $\hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x} \approx 3.2125 - (.1022)(25.875) \approx .5681$. So we can write

$$GPA = .5681 + .1022 ACT$$

$n = 8.$

The intercept does not have a useful interpretation because *ACT* is not close to zero for the population of interest. If *ACT* is 5 points higher, *GPA* increases by $.1022(5) = .511$.

(ii) The fitted values and residuals — rounded to four decimal places — are given along with the observation number *i* and *GPA* in the following table:
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Solution Manual Johnston Econometrics Econ

Badi H. Baltagi



Solution Manual Johnston Econometrics Econ:

Econometrics Badi H. Baltagi, 2013-11-11 This book is intended for a first year graduate course in econometrics. However, the first six chapters have no matrix algebra and can be used in an advanced undergraduate class. This can be supplemented by some of the material in later chapters that do not require matrix algebra like the first part of Chapter 11 on simultaneous equations and Chapter 14 on time series analysis. This book teaches some of the basic econometric methods and the underlying assumptions behind them. Estimation, hypotheses testing, and prediction are three recurrent themes in this book. Some uses of econometric methods include i empirical testing of economic theory whether it is the permanent income consumption theory or purchasing power parity ii forecasting whether it is GNP or unemployment in the U S economy or future sales in the computer industry iii Estimation of price elasticities of demand or returns to scale in production. More importantly, econometric methods can be used to simulate the effect of policy changes like a tax increase on gasoline consumption or a ban on advertising on cigarette consumption. *An Econometric Analysis of Export Supply of Grains in Australia* John Spriggs, 1978 *Foreign Agricultural Economic Report*, 1978 *Stata Reference Manual: Sections: 5d, 5s(a-l)*, 1995 *The Publishers' Trade List Annual*, 1980 *Business Books and Serials in Print*, 1977 **Efficiency and Secondary Resource Recovery** Sandra Felice Baron, 1981 *An Investigation of Finished-goods Inventories Using Micro Data* Paul Thomas Hunt, 1981 *Scientific and Technical Books and Serials in Print*, 1984 *Scientific and Technical Books in Print*, 1972 *Subject Guide to Books in Print*, 1983 **Books in Print**, 1983 **Solutions Manual to Accompany J. Johnston : Econometric Methods** Kenneth M. Chomitz, 1984 **Solutions Manual to Elements of Econometrics** Bijan Rafailzadeh, Jan Kmenta, 1997 Out of print for years, this classic econometrics text is once again available **Who's who in Finance and Business**, 2004 **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. **Current Index to Statistics, Applications, Methods and Theory**, 1975 **Journal of the American Statistical Association**, 1977 *Forthcoming Books* Rose Arny, 2001 **Who's who in Finance and Industry**, 1991

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