

Answers:

1. (a) See Section 9.1.
 (b) See Section 8.1.
 (c) See Section 8.3.
 (d) See Section 9.4.
 (e) The answer depends on whether you encourage your students to use one-sided or two-sided tests. For a one-sided test, the correct answer is that we can reject the null hypothesis of positive serial correlation. For a two-sided test, the correct answer is that the test is inconclusive.

2. The best answer would be only slightly more detailed than the summary on pages 361–362.

3. (a)

Coefficient	β_x	β_y	β_z	β_w
Expected sign	–	+	+	–
Calculated <i>t</i> -score	–4.0	5.0	3.0	–3.0
Decision	reject	reject	reject	reject

 (given a 1% critical *t*-score of 2.528)

In addition, the DW = 1.86 is higher than the d_L of 1.77, so there is no evidence of positive serial correlation.

- (b) There may be theoretically sound variables that have been omitted, for instance some measure of competition from foreign-made cars, but the results themselves give no indication of any problems.
 (c) These results are clear indications of multicollinearity but not of heteroskedasticity.
 (d) Unless a theoretically sound variable can be added measuring competition, the regression need not be changed at all.
4. (a)

Coefficient	β_{Y^*}	β_Y	β_X
Expected sign	+	+	–
Calculated <i>t</i> -score	7.0	–0.1	–15.0
Decision	reject	do not reject	reject

 (given a 5% critical *t*-score of about 1.67)

In addition, the DW = 0.88 is less than the d_L of 1.54, so we can reject the null hypothesis of no positive serial correlation.

- (b) The poor significance of $\hat{\beta}_Y$ could have been caused by multicollinearity, an omitted variable, or by an irrelevant variable (*Y*) and in addition, as mentioned above, we have serial correlation.
 (c) Of the three, only multicollinearity between Y^* and *Y* could have caused the problem, since serial correlation and heteroskedasticity would cause the *t*-scores to appear higher than they actually should be.
 (d) This is not an easy question, but we would not suggest dropping *Y*, nor would we consider GLS right now. It turns out that making the equation a distributed lag by adding M_{t-1} to the right-hand side switches the insignificance to Y^* (and raises the DW, naturally), giving another indication of multicollinearity. The best action right now would seem to be to review the theory in search of an omitted variable and failing to find one, do nothing. This problem was adapted from Edward Tower, *Econometrics Exams, Puzzles and Problems* (Durham, NC: Eno River Press, 1985) p. 167.

Using Econometrics A Practical Guide Answer Key

Carl Asche



Using Econometrics A Practical Guide Answer Key:

A Practical Guide to Static and Dynamic Econometric Modelling Sarit Maitra, 2025-07-04 This book provides a comprehensive guide to econometric modeling combining theory with practical implementation using Python. It covers key econometric concepts from data collection and model specification to estimation, inference, and prediction. Readers will explore linear regression, data transformations, and hypothesis testing along with advanced topics like the Capital Asset Pricing Model and dynamic modeling techniques. With Python code examples, this book bridges theory and practice, making it an essential resource for students, finance professionals, economists, and data scientists seeking to apply econometrics in real-world scenarios.

Using Econometrics A. H. Studenmund, Henry J. Cassidy, 1997 A. H. Studenmund's practical introduction to econometrics combines single equation linear regression analysis with real-world examples and exercises. **Using Econometrics A Practical Guide** provides a thorough introduction to econometrics that avoids complex matrix algebra and calculus, making it the ideal text for the beginning econometrics student, the regression user looking for a refresher, or the experienced practitioner seeking a convenient reference.

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A Concise Introduction to Econometrics Philip Hans Franses, 2002-12-12 In this short and very practical 2002 introduction to econometrics, Philip Hans Franses guides the reader through the essential concepts of econometrics. Central to the book are practical questions in various economic disciplines which can be answered using econometric methods and models. The book focuses on a limited number of the essential most widely used methods before going on to review the basics of econometrics. The book ends with a number of case studies drawn from recent empirical work to provide an intuitive illustration of what econometricians do when faced with practical questions. Throughout the book, Franses emphasises the importance of specification, evaluation, and implementation of models appropriate to the data. Assuming basic familiarity only with matrix algebra and calculus, the book is designed to appeal as either a short stand-alone introduction for students embarking on an empirical research project or as a supplement to any standard introductory textbook.

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Quantitative and Applied Research Methodology in Economics Niranjana Devkota, Sushanta Kumar Mahapatra, 2025-06-06 This book is an illustrative and comprehensive guide designed to help readers understand and navigate the complex world of academic writing and research in economics Written by experienced researchers this book offers theoretical and practical insights into the research process It provides an understanding of the foundations of the research process like research design methodology problem definition data collection and analysis among others The authors also share insights into the process of preparing proofreading and publishing academic papers With their experience in the field of academic research to this book they provide practical examples and step by step guidance to assist in research related issues The section on how to prepare and publish academic papers is a must read for students and early career researchers as it offers valuable guidance on how to succeed in the highly competitive world of academic publishing With its clear and concise writing this book will be an indispensable resource for undergraduate and postgraduate economics students teachers independent readers and early career researchers as well as those seeking a deeper understanding of research methodology in economics

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