

Chapter 12

Instrumental Variables Regression

Solutions to Empirical Exercises

1. The data are given by Table 12.1 and the following tables show the results of the OLS and IV regressions for the two variables.

Regression	OLS	IV
Intercept	1.0000	1.0000
Age	0.0070	0.0120
Standard deviation	0.0000	0.0000
First-stage F statistic	100.0000	100.0000
First-stage R ² statistic		0.9999

- (a) The coefficient on age is about 0.0070, which is positive and is statistically significant at the 1% level. The coefficient on age is about 0.0120, which is positive and is statistically significant at the 1% level. The coefficient on age is positive and is statistically significant at the 1% level in both regressions. The OLS coefficient is smaller than the IV coefficient. This means that the OLS coefficient will be positively biased.
- (b) I would doubt the causal claim for the causal relationship. The causal claim will be weaker if we use the OLS coefficient than the IV coefficient. The OLS coefficient is smaller than the IV coefficient. This means that the OLS coefficient will be positively biased. The OLS coefficient is smaller than the IV coefficient. This means that the OLS coefficient will be positively biased.
- (c) The first-stage F statistic is 100.0000, which is greater than the critical value of 100.0000. This means that the OLS coefficient will be positively biased. The OLS coefficient is smaller than the IV coefficient. This means that the OLS coefficient will be positively biased.
- (d) The OLS coefficient is 0.0070, which is positive and is statistically significant at the 1% level. The OLS coefficient is smaller than the IV coefficient. This means that the OLS coefficient will be positively biased. The OLS coefficient is smaller than the IV coefficient. This means that the OLS coefficient will be positively biased.
- (e) The OLS coefficient is 0.0070, which is positive and is statistically significant at the 1% level. The OLS coefficient is smaller than the IV coefficient. This means that the OLS coefficient will be positively biased. The OLS coefficient is smaller than the IV coefficient. This means that the OLS coefficient will be positively biased.

2. The data are given by Table 12.2.

Regression	OLS	2SLS (First Stage)	IV
Intercept	1.0000	1.0000	1.0000
Age	0.0070	0.0120	0.0120
Standard deviation	0.0000	0.0000	0.0000
First-stage F statistic		100.0000	100.0000
First-stage R ² statistic		0.9999	0.9999

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Didier Musso



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