

Econometrics Examination

1. Table 1 gives the quantity supplied of a commodity Y at various prices X , holding everything else constant. (a) Estimate the regression equation of Y on X . (b) Test for the statistical significance of the parameter estimates at the 5% level of significance. (c) Find R^2 and report all previous results in standard summary form. (d) Predict Y and calculate a 95% confidence or prediction interval for $X = 10$.

Table 1. Quantity Supplied at Various Prices

w	1	2	3	4	5	6	7	8
Y	12	14	10	13	17	12	11	15
X	5	11	7	8	11	7	6	9

2. Suppose that from 24 yearly observations on the quantity demanded of a commodity in kilograms per year Y , its price in dollars X_1 , consumer's income in thousands of dollars X_2 , and the price of a substitute commodity in dollars X_3 , the following estimated regression is obtained, where the numbers in parentheses represent standard errors:

$$\hat{Y} = 13 - 7X_1 + 2.4X_2 - 4X_3$$

(2) (0.8) (18)

- (a) Indicate whether the signs of the parameters conform to those predicted by demand theory. (b) Are the estimated slope parameters significant at the 5% level? (c) Find R^2 , if $\sum y^2 = 40$, $\sum yx_1 = 10$, and $\sum yx_2 = 45$ (where small letters indicate deviations from the mean). (d) Find \bar{R}^2 . (e) Is R^2 significantly different from zero at the 5% level? (f) Find the standard error of the regression. (g) Find the coefficient of price and income elasticity of demand at the means, given $\bar{Y} = 32$, $\bar{X}_1 = 8$, and $\bar{X}_2 = 16$.

3. When the level of business expenditures for new plants and equipment of nonmanufacturing firms in the United States Y_t from 1960 to 1979 is regressed on the GNP X_{1t} , and the consumer price index, X_{2t} , the following results are obtained:

$$\hat{Y}_t = 31.75 + 0.08 X_{1t} - 0.58 X_{2t} \quad R^2 = 0.95$$

(6.08) (-3.08) $d = 0.77$

- (a) How do you know that autocorrelation is present? What is meant by *autocorrelation*? Why is autocorrelation a problem? (b) How can you estimate ρ , the coefficient of autocorrelation? (c) How can the value of ρ be used to transform the variables in order to correct for autocorrelation? How do you find the first value of the transformed variables? (d) Is there any evidence of remaining autocorrelation from the following results obtained by running the regression on the transformed variables (indicated by an asterisk)?

$$\hat{Y}_t^* = 3.79 + 0.04 X_{1t}^* - 0.05 X_{2t}^* \quad R^2 = 0.96$$

(8.10) (-0.72) $d = 0.89$

What could be the cause of any remaining autocorrelation? How could this be corrected?

4. The following two equations represent a simple macroeconomic model:

$$R_t = a_0 + a_1 M_t + a_2 Y_t + u_{1t}$$

$$Y_t = b_0 + b_1 R_t + u_{2t}$$

where R is the interest rate, M is the money supply, and Y is income. (a) Why is this a simultaneous-equations model? Which are the endogenous and exogenous variables? Why would the estimation of the R and Y equations by OLS give biased and inconsistent parameter estimates? (b) Find the reduced form of the model. (c) Is this model underidentified, over-identified, or just identified? Why? What are the values of the structural coefficients? What

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