

Econometrics I

Solution PS07

April 18, 2021

1. Answer:

(a) Sample I:

$$\hat{\beta} = (X'X)^{-1}X'y = \begin{bmatrix} 2 \\ 0.667 \end{bmatrix}$$

$$s^2 = \frac{\hat{u}'\hat{u}}{n-1} \text{ and } \hat{u}'\hat{u} = (y - X\hat{\beta})'(y - X\hat{\beta}) = y'y - y'X\hat{\beta} - (y'X\hat{\beta})' + \hat{\beta}'X'X\hat{\beta} \\ = 2100 - 1933.3 - 1933.3 + 1933.3 = 166.7 \Rightarrow s^2 = \frac{166.7}{1} = 3.473$$

$$R^2 = 1 - \frac{\hat{u}'\hat{u}}{y'y} = 0.92$$

Sample II:

$$\hat{\beta} = (X'X)^{-1}X'y = \begin{bmatrix} -2 \\ 0.667 \end{bmatrix}$$

$$s^2 = \frac{\hat{u}'\hat{u}}{n-1} \text{ and } \hat{u}'\hat{u} = (y - X\hat{\beta})'(y - X\hat{\beta}) = y'y - y'X\hat{\beta} - (y'X\hat{\beta})' + \hat{\beta}'X'X\hat{\beta} \\ = 2800 - 2333.3 - 2333.3 + 2333.3 = 466.7 \Rightarrow s^2 = \frac{466.7}{1} = 9.722$$

$$R^2 = 1 - \frac{\hat{u}'\hat{u}}{y'y} = 0.833$$

(b) $X'X$ can be written as $\begin{bmatrix} n & \sum x_i \\ \sum x_i & \sum x_i^2 \end{bmatrix}$ and similarly $y'X$ can be written as $\begin{bmatrix} \sum y_i & \sum x_i y_i \end{bmatrix}$
therefore we can rewrite the $X'X$ and $y'X$ for all the observations as:

$$X'X = \begin{bmatrix} 100 & 600 \\ 600 & 4200 \end{bmatrix} \text{ and } y'X = \begin{bmatrix} 600 & 4200 \end{bmatrix} \text{ thus the new coefficient estimator is:}$$

Econometrics I Solution

Damodar N. Gujarati



Econometrics I Solution:

Solutions Manual for Econometrics Badi H. Baltagi, 1998 This manual provides solutions to selected exercises from each chapter of *Econometrics* by Badi H Baltagi starting with Chapter 2 For the empirical exercises some SAS programs are provided to replicate the results Most graphs are plotted using EViews Some of the problems and solutions are obtained from *Econometric Theory ET* and these are reprinted with the permission of Cambridge University Press I would like to thank Peter C B Phillips and the editors of the Problems and Solutions section Alberto Holly and Juan Dolado for this useful service to the econometrics profession I would also like to thank my colleague James M Griffin for providing many empirical problems and data sets I have also used three empirical data sets from Lott and Ray 1992 The reader is encouraged to apply these econometric techniques to their own data sets and to replicate the results of published articles Some journals authors provide data sets upon request or are readily available on the web Other empirical examples are given in Lott and Ray 1992 and Berndt 1991 Finally I would like to thank my students Wei Wen Xiong Ming Jang Weng and Kiseok Nam who solved several of these exercises Please report any errors typos or suggestions to Badi H Baltagi Department of Economics Texas A M University College Station Texas 77843 4228 Telephone 409 845 7380 Fax 409 847 8757 or send EMAIL to Badi_econ_tamu.edu Table of Contents Preface V Chapter 2 A Review of Some Basic Statistical Concepts Chapter 3 Simple Linear Regression

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