

A Guide to Modern Econometrics, 5th edition Answers to selected exercises - Chapter 2

Exercise 2.1

- a. See page 7-9.
- b. Assumption (A1) and (A2), see page 15.
- c. See page 25. We also require assumptions (A3) and (A4) to make the confidence interval approximately valid. We need (A3)-(A4) to make sure that $sc(b_2)$ is the correct standard error. In small samples, the confidence interval is exactly valid if (A5), normality of the error terms, is imposed too.

- d. The hypothesis that $\beta_3 = 1$ can be tested by means of a t -test. The test statistic is

$$t = \frac{b_3 - 1}{sc(b_3)},$$

which – under the null hypothesis – has an approximate standard normal distribution (assumptions (A1)-(A4)). At the 95% confidence level, we reject the null if $|t| > 1.96$.

- e. The hypothesis that $\beta_2 + \beta_3 = 0$ can also be tested by means of a t -test. The test statistic is

$$t = \frac{b_2 + b_3}{sc(b_2 + b_3)}.$$

See Subsection 2.5.3 for an explanation on how to obtain the standard error. (Most software will do this automatically.)

- f. The joint hypothesis that $\beta_2 = \beta_3 = 0$ can be tested by means of an F -test. The test statistic is most easily obtained from the R^2 and we use (2.61) (or – more generally – (2.59)). We compare the test statistic with the critical values from an F distribution with 2 (the number of restrictions) and $N - 3$ degrees of freedom.
- g. For consistency we need assumptions (A6) and (A7). The first of these is often referred to as a “regularity condition”. See page 34.
- h. This is an example of exact multicollinearity. Estimation will break down. Regression software will either give an error message (“singular matrix”) or automatically drop either x_{i2} or x_{i3} from the model.

Guide To Modern Econometrics Answers To Selected

Mohit Chatterjee



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