

Example 2: Simple Regression: Estimation and Prediction

QUESTION 1: (10 marks) (10, 10, 10, 10, 10, 10, 10, 10)

26.17. The following regression line based on the 2018 information (from Table 1) for the 2018-2019 period (2018-2019) has resulted in the following information:

$$(1) \text{ } \hat{Y} = \text{ACPE}_t = 4.0000 + 0.001 \text{ } X_t \quad (10)$$

$t = 1, 2, \dots, T$

$$R^2 = 0.0000 \quad \text{adj } R^2 = 0.0000$$

$$(2) \text{ } \hat{Y} = \text{ACPE}_t = 1.0000 + 0.000001 \text{ } X_t \quad (10)$$

$t = 1, 2, \dots, T = 1,000$

$$R^2 = 0.0000 \quad \text{adj } R^2 = 0.0000$$

$$(3) \text{ } \hat{Y} = \text{ACPE}_t = 1.0000 + 0.5000 + 0.0001 \text{ } X_t \quad (10)$$

$t = 1, 2, \dots, T = 1,000, \quad \text{adj } R^2 = 0.0000$

$$R^2 = 0.5000 \quad \text{adj } R^2 = 0.0000$$

(a) Examining the three preceding regressions (Model 1, 2 and 3), what can you say about accuracy of the 194 class scores? What would you observe among the three models?

(b) Model 3 seems to be suitable for inference and could be superior to Model 1. Use the Durbin-Watson d and F test to check if the model is satisfactory. Model 3 may contain the F test information below:

$$F = \frac{(R^2_{\text{Model 3}} - R^2_{\text{Model 1}}) / m}{(1 - R^2_{\text{Model 3}}) / (n - p)}$$

m is number of explanatory variables in model 3 minus number of explanatory variables in model 1
 n is number of observations in model 3
 p is number of parameters in model 3

Quiz On Time Series Econometrics Chapter 21

Badi H. Baltagi



Quiz On Time Series Econometrics Chapter 21:

Time Series and Panel Data Econometrics M. Hashem Pesaran, 2015 The book describes and illustrates many advances that have taken place in a number of areas in theoretical and applied econometrics over the past four decades

Econometrics Volume 2: Topics For Time Series And Large Panel Data Pierre Perron, 2025-08-28 This book is intended for graduate instruction in subjects like econometrics economics environmental science social science and many other fields at the Masters or PhD levels It can be used as a textbook or as a reference guide Several aspects in the book depart from traditional treatments The emphasis is on understanding the main issues concepts and methods in Econometrics how to implement them and how to interpret the results The mathematical aspects are kept to a minimum as the aim is to provide an intuitive understanding of how various parts fit together as opposed to a sophisticated mathematical treatment of the subject Many examples and discussions are provided Hence minimal mathematical pre requisites are needed Extensive references are also provided to dig deeper into the mathematical aspects of the theories The second volume deals with various estimation and inference methods applicable when using time series data or with panel data having a large time dimension The treatment covers both stationary and non stationary i e unit root data as well as long memory processes Also covered extensively are issues related to structural change including estimation and inference methods with stationary and or non stationary data related issues in the context of forecasting and methods to address the interplay between changes in trends and unit roots

Handbook of Econometrics James J. Heckman, Edward Leamer, 2009-01-13 *Handbook of Econometrics* Zvi Griliches, Michael D. Intriligator, Robert Engle, Dan McFadden, 1983 The Handbook is a definitive reference source and teaching aid for econometricians It examines models estimation theory data analysis and field applications in econometrics

Complex Systems in Finance and Econometrics Robert A. Meyers, 2010-11-03 Finance Econometrics and System Dynamics presents an overview of the concepts and tools for analyzing complex systems in a wide range of fields The text integrates complexity with deterministic equations and concepts from real world examples and appeals to a broad audience

Applied Time Series Econometrics Geda, Alemayehu, 2015-03-16 This book attempts to demystify time series econometrics so as to equip macroeconomic researchers focusing on Africa with solid but accessible foundation in applied time series techniques that can deal with challenges of developing economic models using African data

Essentials of Econometrics Damodar N. Gujarati, 2021-08-23 This updated Fifth Edition of Damodar N Gujarati's classic text provides a user friendly overview of the basics of econometric theory from ordinal logistic regression to time series Acclaimed for its accessibility brevity and logical organization the book helps beginning students understand econometric techniques through extensive examples many new to this edition careful explanations and a wide array of chapter ending questions and problems Major developments in the field are covered in an intuitive and informative way without resorting to matrix algebra calculus or statistics beyond the introductory level A companion website for the book includes resources for both instructors and

students Further details are on the Resources tab above

A Guide to Econometrics Peter Kennedy, 2008-02-19 This is the perfect and essential supplement for all econometrics classes from a rigorous first undergraduate course to a first master's to a PhD course Explains what is going on in textbooks full of proofs and formulas Offers intuition skepticism insights humor and practical advice dos and don'ts Contains new chapters that cover instrumental variables and computational considerations Includes additional information on GMM nonparametrics and an introduction to wavelets

Henri Theil's Contributions to Economics and Econometrics B. Raj, J. Koerts, 2012-12-06 PREFACE TO THE COLLECTION PREAMBLE The editors are pleased to present a selection of Henri Theil's contributions to economics and econometrics in three volumes In Volume I we have provided an overview of Theil's contributions a brief biography an annotated bibliography of his research and a selection of published and unpublished articles and chapters in books dealing with topics in econometrics Volume II contains Theil's contributions to demand analysis and information theory Volume III includes Theil's contributions in economic policy and forecasting and management science The selection of articles is intended to provide examples of Theil's many seminal and pathbreaking contributions to economics in such areas as econometrics statistics demand analysis information theory economic policy analysis aggregation theory forecasting index numbers management science sociology operations research higher education and much more The collection is also intended to serve as a tribute to him on the occasion of his 68th birthday These three volumes also highlight some of Theil's contributions and service to the profession as a leader advisor administrator teacher and researcher Theil's contributions which encompass many disciplines have been extensively cited both in scientific and professional journals These citations often place Theil among 10 researchers ranked according to number of times cited in the world in various the top disciplines

Unit Root Tests in Time Series Volume 1 K. Patterson, 2011-02-25 Testing for a unit root is now an essential part of time series analysis This volume provides a critical overview and assessment of tests for a unit root in time series developing the concepts necessary to understand the key theoretical and practical models in unit root testing

Student Solutions Manual to Accompany Gujarati, Basic Econometrics William C. Beck, 1996

Time Series Econometrics Terence C. Mills, 2015-08-03 This book provides an introductory treatment of time series econometrics a subject that is of key importance to both students and practitioners of economics It contains material that any serious student of economics and finance should be acquainted with if they are seeking to gain an understanding of a real functioning economy

Principles of Econometrics R. Carter Hill, William E. Griffiths, Guay C. Lim, 2018-02-21 Principles of Econometrics Fifth Edition is an introductory book for undergraduate students in economics and finance as well as first year graduate students in a variety of fields that include economics finance accounting marketing public policy sociology law and political science Students will gain a working knowledge of basic econometrics so they can apply modeling estimation inference and forecasting techniques when working with real world economic problems Readers will also gain an understanding of econometrics that allows them to critically evaluate the

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primarily due to the mathematics and modelling involved it is rewarding for students of finance and can be taught and learned in a straightforward way This book going from basics to high level concepts offers knowledge of econometrics that is intended to be used with confidence in the real world This book will be beneficial for both students and tutors who are associated with econometrics subjects at any level

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