NMMU Economics Department

Semester Test 2 Econometrics: ECO 304 Date: May 18, 2016 Time Allowed: 120 Minutes Instructions: Attempt All Questions

Question 1.

Empirical research using econometrics often follows a pattern of logical sequence.

Outline and briefly explain the key steps required in the sequence.

[24 Marks]

Answers:

- Statement of theory or hypothesis;
- Specification of the mathematical model;
- Specification of the statistical or econometric model;
- Obtaining the data;
- Estimation of the parameters of the econometric model;
- Hypothesis testing;
- Forecasting;
- Using the model for control or policy purpose.

(1 mark for each step and 2 marks for description)

Question 2.

- (a) Explain the difference between the cross sectional data and time series data. [4 marks]
- (b) Explain the difference between the linear in the variables and linear in parameters. Give an example for each. [4 marks]
- (c) Give five (out of seven) reasons why we introduce a stochastic disturbance term. [5 marks]

Answers:

- (a) A time series is set of observations on the values that a variable takes at different times. Such data may be collected at regular time intervals, such as daily, monthly, quarterly, ect. On the other hand, cross-section data are data on one or more variables collected at the same point in time, such as the census of population conducted by statistics South Africa (StatsSA) every ten years. (4 marks)
- (b) Linear in the variables is when the conditional expectations of is a linear function of, such as, .
 - Linear in parameters is when the conditional expectations of , is a linear function of the parameters, the's. For example, this equation,, is linear in parameters, but is nonlinear in variables.
 (4 marks)
- (c) Vagueness of theory
 - Unavailability of data

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uncovers similarities and differences as well as common lessons to be learned With contributions from mainland Europe Australia the USA the UK Latin America Singapore and South Africa the global application of the book is unparalleled Comprehensive Internationalization will be of vital interest to a wide variety of higher education institutional leaders and managers as they address the problems and solutions for institutional internationalization available to them in a rapidly changing educational world and a 21st Century global environment Global Encounters Iris Guske, 2011-05-25 Scholars throughout the world have come together again in a second book to share their most successful teaching practices and concerns in the areas of cross cultural studies and international education Many disciplines are represented and diverse subjects are discussed science literacy and worldview perspective second language acquisition student mobility and international universities teacher professional development and government programs for disadvantaged children zoos industrial paintings and dress designs as cultural artifacts Presentations on these topics are the result of papers given at the annual meeting of the Worldwide Forum on Education and Culture founded 10 years ago in Rome Italy The organization regularly attracts some 100 scholars and practitioners in the fields of education literacy language learning communication and inter cultural studies from all five continents to its annual congress in Rome These conferences as well as this up to date compilation of multi disciplinary academic papers are meant to highlight the growing need for culturally sensitive education that draws on the strengths of both traditional teaching methods and technology rich forms of instruction as well as a host of national and international programs designed to empower teachers and students alike Engaged educators whose research and or critical discourse in classrooms all over the world has given rise to the present volume thus hope to share with a wider audience how they impart knowledge foster skills and nurture qualities in the next generation of global citizens that will enable them to negotiate their personal and professional lives in our modern world Even though communities may no longer be characterized by physical distances as barriers to communicative interchanges perceived and real rifts between different cultures are nevertheless coming alarmingly close to preventing meaningful communication from bringing about true understanding at the individual and societal levels The ontogenesis of the Worldwide Forum on Education and Culture is seen here clearly in the perspectives and presentations of diverse academics who are dedicated to teaching and learning toward the greater goal as Matthew Arnold said in Literature and Science of knowing ourselves and the world Second **Elective Courses Offered in the Second Term Semester Classes** Indiana University. Southeastern Center,1951 Princeton University, 1902 Course Material BNS1072, Second Semester General Chemistry David Easter, 2004 Mathematics Open University, Mathematics in Computing Course Team, Open University, Open University, Faculty of Mathematics, Open University. Mathematics Second Level Course Team, 1988 Supplementary Materials for Second Semester General Chemistry David Easter, 2004-01-01 Cuisenaire Workbook E. C. Campbell, 196? AP-2 and AP-2C Laszlo Vass.2008 Courses of Study ... Second edition, revised and enlarged John Mackinnon Robertson, 1908 Courses

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