

Example 2: Simple Regression: Estimation of a Linear Model

Context: Example 2: Simple Regression: Estimation of a Linear Model

26.17. The following regression line based on the 2019 information from Table 2 shows the relationship for the period 1989-2019. Use equation (26) using observations:

$$(1) \text{ } \ln CPE_{it} = 0.00004 \text{ } CPE_{it-1} \quad (26)$$

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

$$R^2 = 0.00000 \quad \text{adj } R^2 = 0.00000$$

$$(2) \text{ } \ln CPE_{it} = 1.00000 + 0.00004 \text{ } CPE_{it-1} \quad (27)$$

$t = 1, 2, \dots, T - 1, 2019$

$$R^2 = 0.00000 \quad \text{adj } R^2 = 0.00000$$

$$(3) \text{ } \ln CPE_{it} = 1.00000 + 0.50000 + 0.00004 \text{ } CPE_{it-1} \quad (28)$$

$t = 1, 2, \dots, 1989, 1990, 1991, 1992$

$$R^2 = 0.50000 \quad \text{adj } R^2 = 0.00000$$

(a) Examining the three preceding equations (Models 1, 2 and 3), what can you say about accuracy of the 1992 data series? What would you observe using the information?

(b) Model 3 uses two variables as inputs, and could be referred as Model 3. Use the Durbin-Watson d and F test to check if the model is significant? Model 3 may contain the F test information below:

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

m is number of observations, n is number of observations, m is number of parameters in the corresponding OLS regression.

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Pierre Perron



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