

ECON 8320 – Tools for Data Analysis

Assignment 4 [25 points]

Now that we know how to manipulate matrices in Python, we need to put that knowledge to good use! We will write a class that accepts x and y matrices, and performs linear regression. This class should:

1. Take the inputs necessary to conduct Ordinary Least Squares regression analysis.
2. Include a method to fit the OLS model.
3. Include a method to print a regression summary table
4. Store regression results as attributes that can be easily accessed
5. Include methods to update the standard errors to estimate
 - White's robust standard error estimates
 - Cluster robust standard errors
6. Include a method to predict the outcomes of new observations