

PS8

Alex Skipper

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1 Part 5

The results are close to the exact same as the true values in part 4

Table 1:

1.501
-0.996
-0.249
0.747
3.502
-1.999

2 Part 7

All the results are nearly similar. All hovering around 1.5

3 Part 8

My estimates are extremely close to the true estimates. As seen from the table, the values do not differ much. As with all the other methods, the results were very similar to 1.5.

Table 2:

<i>Dependent variable:</i>	
	Y
X1	1.501*** (0.002)
X2	−0.996*** (0.002)
X3	−0.249*** (0.002)
X4	0.747*** (0.002)
X5	3.502*** (0.002)
X6	−1.999*** (0.002)
X7	0.501*** (0.002)
X8	0.999*** (0.002)
X9	1.253*** (0.002)
X10	1.999*** (0.002)
Observations	100,000
R ²	0.991
Adjusted R ²	0.991
Residual Std. Error	0.500 (df = 99990)
F Statistic	1,080,712.000*** (df = 10; 99990)
<i>Note:</i>	*p<0.1; **p<0.05; ***p<0.01