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Chapter 2, Exercise Solutions, Principles of Econometrics, 4e 38 EXERCISE 2.10 (a) The model is a simple regression model because it can be written as $1\ 2\ y\ x\ e = | + | +$ where j f y r r = , m f x r r = , $1\ j\ | =o$ and $2\ j\ | =|$ . (b) Firm Microsoft General Electric General Motors IBM Disney Exxon- Mobil

2

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Chapter 5, Exercise Solutions, Principles of Econometrics, 3e 95 Exercise 5.3 (Continued) (d) The null and alternative hypotheses are HH04 1 4:0,: 0$\beta$ =$\beta\neq$. The calculated t-value is 4 4 4.075 se( ) b t b ==− At a 5% significance level, we reject H0 if tt>=(0.975,1515) 1.96 . Since −>4.075 1.96, we

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Chapter 12 Solutions to Exercises 1 Solutions to Exercises in Chapter 12 12.1 (a) The least-squares estimated equation is given by I! t = 6.22 + 0.770 Y − 0.184 R R 2 = 0.816 (2.51) (0.072) (0.126) Both b2 and b3 have the expected signs; income is expected to have a positive effect on

## Solutions to Exercises in Chapter 12 - Tunghai University

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Chapter 10 Solutions to Exercises 1 Solutions to Exercises in Chapter 10 10.1 The estimated coefficients and their standard errors (in parenthesis) for the various parts of this question are given in the following table. Variable (a) (b) (c) (f) (g)

## Solutions to Exercises in Chapter 10 - Tunghai University

v PREFACE This book is a supplement to Principles of Econometrics, 4th Edition by R. Carter Hill, William E. Griffiths and Guay C. Lim (Wiley, 2011), hereinafter POE4.It is designed for students to learn the econometric software package EViews at the same time as they are using POE4 to learn econometrics.

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