

Problem Set 8

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Q9

The `lm()` OLS estimates are very similar to the true beta values used to generate the data. Please see next page for the table.

Table 1: OLS Regression Results

	(1)
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)
Num.Obs.	100 000
R2	0.991
R2 Adj.	0.991
AIC	144 993.2
BIC	145 097.9
Log.Lik.	-72 485.615
RMSE	0.50