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### **Wooldridge Econometrics 5 Edition Solutions**

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where  $\Delta$  5 refers to first-differencing over 5 years. We refer to this as the first-difference (FD) specification. Note that the bilateral country-pair fixed effects are eliminated; however, the exporter-time ( $\delta$  5,it) and importer-time ( $\psi$  5,jt) fixed effects are retained to capture changes in the time-varying exporter and importer GDPs and multilateral price terms over the same 5-year period.

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where 0 refers to controls and 1 to treatments, so that there are  $n_1$  treatments and  $n_0$  controls, and  $\bar{Y}_1$  and  $\bar{Y}_0$  are the two means. As has long been known, the t-statistic based on is not distributed as Student's t if the two variances (treatment and control) are not identical but has the Behrens-Fisher distribution. In extreme cases, when one of the variances is zero, the t ...

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