PS8_Wardwell

lwardwell

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lm() ModelSummary Results

Ultimately, every method used to estimate $\hat{\beta}$ for our randomly created data became very close to the true β used to create the data. By far the simplest method to code and use was the `lm_model = lm(Y ~ X - 1)`

	Dependent variable:
	Y
	OLS Model
X1	1.5006^{***}
	(0.0016)
X2	-0.9956^{***}
	(0.0016)
X3	-0.2486^{***}
	(0.0016)
X4	0.7472^{***}
	(0.0016)
X5	3.5018^{***}
	(0.0016)
X6	-1.9994^{***}
	(0.0016)
X7	0.5011^{***}
	(0.0016)
X8	0.9987^{***}
	(0.0016)
X9	1.2528^{***}
	(0.0016)
X10	1.9994^{***}
	(0.0016)
Observations	100,000
R^2	0.9908
Adjusted R^2	0.9908
Residual Std. Error	0.4996 (df = 99990)
F Statistic	$1{,}080{,}712.0000^{***}$ (df = 10; 99990)
Note:	*p<0.1; **p<0.05; ***p<0.01