

# Problem Set 9

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## **Abstract**

## **1 ML and Regression**

5. The Ols regression has numbers within an acceptable range of accuracy compared to the true beta we had. 6. They are pretty identical 7.

	(1)
X1	1.502*** (0.003)
X2	-1.002*** (0.003)
X3	-0.253*** (0.003)
X4	0.748*** (0.003)
X5	3.501*** (0.003)
X6	-2.002*** (0.003)
X7	0.497*** (0.003)
X8	1.006*** (0.003)
X9	1.243*** (0.003)
X10	2.002*** (0.003)
Num.Obs.	1e+05
R2	0.964
R2 Adj.	0.964
AIC	283773.1
BIC	283877.7
Log.Lik.	-141875.529
RMSE	1.00
+ p < 0.1, * p < 0.05, ** p < 0.01, *** p < 0.001	