

PS8

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1 Problem 9

The table we want from R is on page 2. Our $\hat{\beta}$ estimates are very close to the β that we used to create the data in (1). The values are almost all just barely different and would round up or down to the values we initially used to create the data.

	Model 1
X1	1.501 (0.002)
X2	-0.991 (0.003)
X3	-0.247 (0.003)
X4	0.744 (0.003)
X5	3.504 (0.003)
X6	-1.999 (0.003)
X7	0.502 (0.003)
X8	0.997 (0.003)
X9	1.256 (0.003)
X10	1.999 (0.003)
Num.Obs.	100000
R2	0.971
R2 Adj.	0.971
AIC	144993.2
BIC	145097.9
Log.Lik.	-72485.615
F	338240.012
RMSE	0.50