

MECE-102: ADVANCED ECONOMETRIC METHODS

Course Code: MECE-102
Asst. Code: MECE-102/AST/2024-25
Maximum Marks: 100

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Note: Answer all the questions. While questions in Section A carry 20 marks each, those in Section B carry 12 marks each.

Section A

1. a) What is simultaneity bias? Explain the conditions required for identification of parameters in a simultaneous equation model.

Simultaneity Bias:

Simultaneity bias arises in econometrics when two or more variables in a model are mutually dependent, and there is a feedback loop between them. In other words, the dependent variable(s) in a model are simultaneously determined by the independent variable(s), leading to a situation where it becomes difficult to identify the causal direction. This causes biased and inconsistent estimates when using ordinary least squares (OLS) estimation methods, as the assumption of exogeneity (i.e., the independent variables being uncorrelated with the error term) is violated.

For example, in a supply and demand model, both the price and quantity of goods can be determined simultaneously. If one were to use OLS to estimate such a system, the error term in the demand equation might correlate with the price in the supply equation, leading to simultaneity bias.

Conditions for Identification of Parameters in a Simultaneous Equation Model:

For parameters to be identified in a simultaneous equation model (SEM), specific conditions must be met to ensure that each equation in the system has a unique solution. The key conditions for identification are:

1. Relevance Condition:

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Advanced Econometric Methods Thomas B. Fomby, Rufus Carter Hill, Stanley R. Johnson, 1988-01-01 Advanced Econometric Methods Thomas B. Fomby, R. Carter Hill, Stanley R. Johnson, 2012-12-06 This book had its conception in 1975 in a friendly tavern near the School of Business and Public Administration at the University of Missouri Columbia. Two of the authors, Fomby and Hill, were graduate students of the third Johnson and were and are concerned about teaching econometrics effectively at the graduate level. We decided then to write a book to serve as a comprehensive text for graduate econometrics. Generally, the material included in the book and its organization have been governed by the question: How could the subject be best presented in a graduate class? For content, this has meant that we have tried to cover all the bases and yet have not attempted to be encyclopedic. The intended purpose has also affected the level of mathematical rigor. We have tended to prove only those results that are basic and/or relatively straightforward. Proofs that would demand inordinant amounts of class time have simply been referenced. The book is intended for a two-semester course and paced to admit more extensive treatment of areas of specific interest to the instructor and students. We have great confidence in the ability, industry, and persistence of graduate students in ferreting out and understanding the omitted proofs and results. In the end, this is how one gains maturity and a fuller appreciation for the subject in any case. It is assumed that the readers of the book will have had an econometric methods course using texts like J. Johnston's *Econometric Methods*, 2nd ed. Advanced Econometrics Himadri Deshpande, 2025-01-03 *Advanced Econometrics: Methods and Practical Uses* teaches you how econometrics is applied in real life. Far from being purely theoretical, this guide is invaluable for practicing econometrics. The book specializes in regression analysis, making it a go-to resource for those wanting to master this technique. Whether you're an economist, a Ph.D. student solving economic problems, or simply interested in understanding regression analyses, this book is a must-read. It's designed for individuals deeply involved with econometrics but is accessible to students and instructors alike. We cover topics such as quantile regression, regression discontinuity designs, and standard errors, providing tools used by applied researchers. The book also includes numerous empirical examples that offer practical insights. Advanced Econometric Methods Francisco Blasques, 2020 **Advanced Econometric Theory** John Chipman, 2013-03-01 When learning econometrics, what's a better way than to be taught by one of its masters? In this significant new volume, John Chipman, the eminence grise of econometrics, presents his classic lectures in econometric theory. Starting with the linear regression model, least squares, Gauss-Markov theory, and the first principles of econometrics, this book guides the introductory student to an advanced stage of ability. The text covers multicollinearity and reduced-rank estimation, the treatment of linear restrictions, and minimax estimation. Also included are chapters on the autocorrelation of residuals and simultaneous equation estimation. By the end of the text, students will have a solid grounding in econometrics. Despite the frequent complexity of the subject matter, Chipman's clear explanations, concise prose, and sharp analysis make this book stand out from others in the field. With mathematical rigor,

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