

**Econometrics Final Exam Solutions**  
 Universidad Carlos III de Madrid  
 May 20th, 2015

Answer all questions in two hours and a half.

**QUESTION 1 (33 marks):** A researcher is considering two regression specifications to estimate the relationship between a variable  $X$  and a variable  $Y$ ,

$$\log Y = \beta_0 + \beta_1 \log X + U \quad (1)$$

$$\log \frac{Y}{X} = \alpha_0 + \alpha_1 \log X + V, \quad (2)$$

where the Greek letters refer to parameters and  $X$  and  $Y$  are two random variables for which we have a random sample of size  $n$ .

- a. (8 marks) Determine whether (2) can be expressed as a restricted version of (1). (2) can be rewritten as

$$\log Y = \alpha_1 + (\alpha_2 + 1) \log X + U'$$

so this is a reparametrized version of (1) with  $\beta_1 = \alpha_1$  and  $\beta_2 = \alpha_2 + 1$ , but NOT a restricted version since it does not impose any restriction on the values of  $\beta_1$  or  $\beta_2$ .

- b. (7 marks) Using the same  $n$  observations of the variables  $Y$  and  $X$ , the researcher fits the two specifications using ordinary least squares (OLS). The fits are

$$\widehat{\log Y} = \hat{\beta}_1 + \hat{\beta}_2 \log X \quad (3)$$

$$\widehat{\log \frac{Y}{X}} = \hat{\alpha}_0 + \hat{\alpha}_1 \log X, \quad (4)$$

where the Greek letters with hats are the estimated values by OLS. Using the expressions for the estimates, write  $\hat{\beta}_2$  in terms of  $\hat{\alpha}_1$ .

Write

$$y = \log Y$$

$$x = \log X$$

$$z = \log \frac{Y}{X} = y - x,$$

so that

$$\begin{aligned} \hat{\alpha}_1 &= \frac{\sum (x_i - \bar{x})(z_i - \bar{z})}{\sum (x_i - \bar{x})^2} = \frac{\sum (x_i - \bar{x})(y_i - x_i - (y - x))}{\sum (x_i - \bar{x})^2} \\ &= \frac{\sum (x_i - \bar{x})(y_i - y)}{\sum (x_i - \bar{x})^2} = \hat{\beta}_2 - 1. \end{aligned}$$

# Econometrics Exam And Answers

**David Baud**



## **Econometrics Exam And Answers:**

## **Econometrics Exam And Answers** Book Review: Unveiling the Power of Words

In a global driven by information and connectivity, the power of words has be much more evident than ever. They have the capability to inspire, provoke, and ignite change. Such may be the essence of the book **Econometrics Exam And Answers**, a literary masterpiece that delves deep to the significance of words and their impact on our lives. Written by a renowned author, this captivating work takes readers on a transformative journey, unraveling the secrets and potential behind every word. In this review, we will explore the book is key themes, examine its writing style, and analyze its overall impact on readers.

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gliedstaat 3 des deutschen reiches und besaß nun

[württemberg wikipedia](#) - Apr 10 2023

württemberg war ein seit dem hochmittelalter bestehender teilstaat des heiligen römischen reichs deutscher nation des  
rheinbundes des deutschen bundes und des deutschen reiches sein territorium ging 1952 im neu gebildeten bundesland  
baden württemberg auf haupt und residenzstadt war stuttgart das land bildete sich im 11 jahrhundert aus dem  
herrschaftsgebiet des hauses württemberg

