

INTRODUCTORY ECONOMETRICS-TEST 1

Note: Answer all questions. Total marks = 12.

Q1) Following model was estimated on the basis of 48 observations-

$$\Delta \text{inflation}_t = -0.0781 - 0.8429 \Delta \text{Unemployment}_t$$

$$se = (0.348) \quad (0.314)$$

$$r^2 = 0.832$$

where $\Delta \text{inflation}$ and $\Delta \text{unemployment}$ are both measure in %.

Carefully set up H_0 claiming one-to-one trade-off between inflation and unemployment and test it at $\alpha = 5\%$.

(2)

Q2) For the model- $Y_i = B_1 + B_2 X_i + u_i$ and $n = 22$ the following data is given:

$$\bar{X} = 10, \bar{Y} = 20, \sum (X_i - \bar{X})^2 = 60, \sum (Y_i - \bar{Y})^2 = 100 \text{ and } \sum (X_i - \bar{X})(Y_i - \bar{Y}) = 30.$$

(i) Find OLS estimate of B_1 and B_2 .

(ii) Test $H_0: B_2 = 1$ at $\alpha = 5\%$.

$$\left(\frac{C}{ESS} \right)^2$$

(2 + 2 = 4)

Q3) Perform JB test given JB statistic = 0.8153 at $\alpha = 5\%$.



(2)

Q4) Consider following results for period 2010-2015 ($n = 6$).

$$\widehat{GDP}_t = 0.64 + 1.47 \text{ Exports}_t$$

$$\widehat{ESS} = 0.000307$$

$$se = (0.03) \quad (0.10)$$

$$TSS = 0.0184833$$

Where GDP and Exports are measured in Rs. Billion.

(i) Find value of r^2 and interpret the regression results.

(ii) Find 95% CI for B_2 and on basis of CI, would you reject $H_0: B_2 = 0$?

(iii) Test $H_0: B_2 = 0$ at $\alpha = 5\%$. Which tailed test would you perform and why?

(iv) Predict mean GDP for 2016 if exports = Rs. 200 Billion in 2016 and find the prediction error if actual GDP = Rs. 250 billion in 2016?

(4)

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