

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 β_1 or β_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

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

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Didier Musso



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Table of Contents Econometrics Questions And Answers Gujarati

1. Understanding the eBook Econometrics Questions And Answers Gujarati
 - The Rise of Digital Reading Econometrics Questions And Answers Gujarati
 - Advantages of eBooks Over Traditional Books
2. Identifying Econometrics Questions And Answers Gujarati
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Econometrics Questions And Answers Gujarati
 - User-Friendly Interface
4. Exploring eBook Recommendations from Econometrics Questions And Answers Gujarati
 - Personalized Recommendations
 - Econometrics Questions And Answers Gujarati User Reviews and Ratings
 - Econometrics Questions And Answers Gujarati and Bestseller Lists
5. Accessing Econometrics Questions And Answers Gujarati Free and Paid eBooks
 - Econometrics Questions And Answers Gujarati Public Domain eBooks
 - Econometrics Questions And Answers Gujarati eBook Subscription Services
 - Econometrics Questions And Answers Gujarati Budget-Friendly Options
6. Navigating Econometrics Questions And Answers Gujarati eBook Formats

- ePub, PDF, MOBI, and More
 - Econometrics Questions And Answers Gujarati Compatibility with Devices
 - Econometrics Questions And Answers Gujarati Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Econometrics Questions And Answers Gujarati
 - Highlighting and Note-Taking Econometrics Questions And Answers Gujarati
 - Interactive Elements Econometrics Questions And Answers Gujarati
 8. Staying Engaged with Econometrics Questions And Answers Gujarati
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Econometrics Questions And Answers Gujarati
 9. Balancing eBooks and Physical Books Econometrics Questions And Answers Gujarati
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Econometrics Questions And Answers Gujarati
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Econometrics Questions And Answers Gujarati
 - Setting Reading Goals Econometrics Questions And Answers Gujarati
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Econometrics Questions And Answers Gujarati
 - Fact-Checking eBook Content of Econometrics Questions And Answers Gujarati
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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