

# Stock And Watson Introduction To Econometrics Solutions

Stock/Watson - Introduction to Econometrics - 3rd Updated Edition - Answers to Exercises: Chapter 10 \_\_\_\_\_

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it =  $T = Y$  which has variance  $2u$ . T

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$= + + = + + + -$  Define a new

independent variable  $ZX \cdot X = -2 \cdot 21$ , and estimate  $YXZu = +$

$+ +$ .  $02i$  The confidence interval is  $\hat{\beta} \pm$

$\times 196 \cdot SE \cdot ()$  10. (a)  $= + - = + \times YfX \cdot XX \cdot fXX \cdot X$

$X \cdot X \cdot (,) \cdot (,) ,$

Chapter 8

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 $?? \ ? \ ? \ =+ \ + \ =+ \ + \ + \ ?$  Define a new independent variable  $ZX$   
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 $fXX \ X \ X \ X(,) (,) ,$

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$\hat{\beta}_1 = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^n (x_i - \bar{x})^2}$

Define a new independent variable  $Z = X - 2$ , and estimate  $Y = \alpha + \beta Z + u$ . The confidence interval is  $\hat{\beta}_1 \pm 1.96 \text{SE}(\hat{\beta}_1)$ . (a)  $\hat{\beta}_1 = 0.5$ ,  $\text{SE}(\hat{\beta}_1) = 0.1$ ,  $\hat{\beta}_2 = 0.2$ ,  $\text{SE}(\hat{\beta}_2) = 0.05$ ,  $\hat{\beta}_3 = 0.1$ ,  $\text{SE}(\hat{\beta}_3) = 0.02$ .

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