

Econometrics I Questions and Answers

Chapter 1

1. Explain the basic econometric data types.
2. Explain "Estimator" and "Estimate".

Ans:

An estimator is a function of a sample of data to be drawn randomly from a population. An estimate is the numerical value of the estimator when it is actually computed using data from a specific sample. An estimator is a random variable because of randomness in selecting the sample, while an estimate is a nonrandom number.

3. What is wrong with the below model and why is it not accepted econometrically? How do you correct it?

$$Y = \beta_1 + \beta_2 X$$

Ans:

The model shown above is an exact or deterministic relationship between dependent variable Y and the independent variable X . That is, Y is always affected by the variable X . This contradicts the relationship between economic variables which is generally inexact. Y cannot always be predicted or explained by X . There are other variables which explain Y in addition to X .

To allow for the inexact relationships between economic variables, a disturbance or error term should be added which represents all the other variables which affect Y in addition to X but are not taken into account explicitly. That is, the model is corrected as;

$$Y = \beta_0 + \beta_1 X + u$$

4. For the linear regression shown below, what is the formula for:

- a. β_0

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RJ Shavelson



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