Hayashi *Econometrics*: Answers to Selected Review Questions

Chapter 1

Section 1.1

1. The intercept is increased by $\log(100)$.

2. Since $(\varepsilon_i, \mathbf{x}_i)$ is independent of $(\varepsilon_j, \mathbf{x}_1, \ldots, \mathbf{x}_{i-1}, \mathbf{x}_{i+1}, \ldots, \mathbf{x}_n)$ for $i \neq j$, we have: $\mathrm{E}(\varepsilon_i \mid \mathbf{X}, \varepsilon_j) = \mathrm{E}(\varepsilon_i \mid \mathbf{x}_i)$. So

$$
\mathrm{E}(\varepsilon_i \varepsilon_j \mid \mathbf{X})
$$
$$
= \mathrm{E}[\mathrm{E}(\varepsilon_j \varepsilon_i \mid \mathbf{X}, \varepsilon_j) \mid \mathbf{X}] \qquad \text{(by Law of Iterated Expectations)}
$$
$$
= \mathrm{E}[\varepsilon_j \, \mathrm{E}(\varepsilon_i \mid \mathbf{X}, \varepsilon_j) \mid \mathbf{X}] \qquad \text{(by linearity of conditional expectations)}
$$
$$
= \mathrm{E}[\varepsilon_j \, \mathrm{E}(\varepsilon_i \mid \mathbf{x}_i) \mid \mathbf{X}]
$$
$$
= \mathrm{E}(\varepsilon_i \mid \mathbf{x}_i) \, \mathrm{E}(\varepsilon_j \mid \mathbf{x}_j).
$$

The last equality follows from the linearity of conditional expectations because $\mathrm{E}(\varepsilon_i \mid \mathbf{x}_i)$ is a function of $\mathbf{x}_i$.

3.

$$
\mathrm{E}(y_i \mid \mathbf{X}) = \mathrm{E}(\mathbf{x}_i'\boldsymbol{\beta} + \varepsilon_i \mid \mathbf{X}) \qquad \text{(by Assumption 1.1)}
$$
$$
= \mathbf{x}_i'\boldsymbol{\beta} + \mathrm{E}(\varepsilon_i \mid \mathbf{X}) \qquad \text{(since } \mathbf{x}_i \text{ is included in } \mathbf{X})
$$
$$
= \mathbf{x}_i'\boldsymbol{\beta} \qquad \text{(by Assumption 1.2)}.
$$

Conversely, suppose $\mathrm{E}(y_i \mid \mathbf{X}) = \mathbf{x}_i'\boldsymbol{\beta}$ $(i = 1, 2, \ldots, n)$. Define $\varepsilon_i = y_i - \mathrm{E}(y_i \mid \mathbf{X})$. Then by construction Assumption 1.1 is satisfied: $\varepsilon_i = y_i - \mathbf{x}_i'\boldsymbol{\beta}$. Assumption 1.2 is satisfied because

$$
\mathrm{E}(\varepsilon_i \mid \mathbf{X}) = \mathrm{E}(y_i \mid \mathbf{X}) - \mathrm{E}[\mathrm{E}(y_i \mid \mathbf{X}) \mid \mathbf{X}] \qquad \text{(by definition of } \varepsilon_i \text{ here)}
$$
$$
= 0 \qquad \text{(since } \mathrm{E}[\mathrm{E}(y_i \mid \mathbf{X}) \mid \mathbf{X}] = \mathrm{E}(y_i \mid \mathbf{X})).
$$

4. Because of the result in the previous review question, what needs to be verified is Assumption 1.4 and that $\mathrm{E}(CON_i \mid YD_1, \ldots, YD_n) = \beta_1 + \beta_2 YD_i$. That the latter holds is clear from the i.i.d. assumption and the hint. From the discussion in the text on random samples, Assumption 1.4 is equivalent to the condition that $\mathrm{E}(\varepsilon_i^2 \mid YD_i)$ is a constant, where $\varepsilon_i = CON_i - \beta_1 - \beta_2 YD_i$.

$$
\mathrm{E}(\varepsilon_i^2 \mid YD_i) = \mathrm{Var}(\varepsilon_i \mid YD_i) \qquad \text{(since } \mathrm{E}(\varepsilon_i \mid YD_i) = 0)
$$
$$
= \mathrm{Var}(CON_i \mid YD_i).
$$

This is a constant since (CON_i, YD_i) is jointly normal.

5. If $x_{i2} = x_{j2}$ for all i, j, then the rank of $\mathbf{X}$ would be one.

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Patrick Vollmar

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