

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  $(\varepsilon_j, \mathbf{x}_1, \dots, \mathbf{x}_{i-1}, \mathbf{x}_{i+1}, \dots, \mathbf{x}_n)$  for  $i \neq j$ , we have:  $E(\varepsilon_i | \mathbf{x}_i, \varepsilon_j) = E(\varepsilon_i | \mathbf{x}_i)$ . So

$$\begin{aligned} E(\varepsilon_i \varepsilon_j | \mathbf{X}) &= E[E(\varepsilon_j \varepsilon_i | \mathbf{X}, \varepsilon_j) | \mathbf{X}] && \text{(by Law of Iterated Expectations)} \\ &= E[\varepsilon_j E(\varepsilon_i | \mathbf{X}, \varepsilon_j) | \mathbf{X}] && \text{(by linearity of conditional expectations)} \\ &= E[\varepsilon_j E(\varepsilon_i | \mathbf{x}_i) | \mathbf{X}] \\ &= E(\varepsilon_i | \mathbf{x}_i) E(\varepsilon_j | \mathbf{x}_j). \end{aligned}$$

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

- 3.

$$\begin{aligned} E(y_i | \mathbf{X}) &= E(\mathbf{x}_i' \boldsymbol{\beta} + \varepsilon_i | \mathbf{X}) && \text{(by Assumption 1.1)} \\ &= \mathbf{x}_i' \boldsymbol{\beta} + E(\varepsilon_i | \mathbf{X}) && \text{(since } \mathbf{x}_i \text{ is included in } \mathbf{X}) \\ &= \mathbf{x}_i' \boldsymbol{\beta} && \text{(by Assumption 1.2).} \end{aligned}$$

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

$$\begin{aligned} E(\varepsilon_i | \mathbf{X}) &= E(y_i | \mathbf{X}) - E[E(y_i | \mathbf{X}) | \mathbf{X}] && \text{(by definition of } \varepsilon_i \text{ here)} \\ &= 0 && \text{(since } E[E(y_i | \mathbf{X}) | \mathbf{X}] = E(y_i | \mathbf{X})). \end{aligned}$$

4. Because of the result in the previous review question, what needs to be verified is Assumption 1.4 and that  $E(CON_i | YD_1, \dots, YD_n) = \beta_1 + \beta_2 YD_i$ . 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  $E(\varepsilon_i^2 | YD_i)$  is a constant, where  $\varepsilon_i = CON_i - \beta_1 - \beta_2 YD_i$ .

$$\begin{aligned} E(\varepsilon_i^2 | YD_i) &= \text{Var}(\varepsilon_i | YD_i) && \text{(since } E(\varepsilon_i | YD_i) = 0) \\ &= \text{Var}(CON_i | YD_i). \end{aligned}$$

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.

# Hayashi Econometrics Solution

**Richard Blundell, Whitney K.  
Newey, Torsten Persson**



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