

# ECONOMETRICS FINAL EXAM 2023-24: PART A

Universidad Carlos III de Madrid

Write your name and group in each answer sheet. Answer all questions in 50 minutes

Use the `wage2` dataset from Wooldridge to estimate the returns to education for men using the following model.

$$\log(\text{wage}) = \beta_0 + \beta_1 \text{educ} + \beta_2 \text{exper} + \beta_3 \text{tenure} + \beta_4 \text{married} + \beta_5 \text{black} + \beta_6 \text{south} + \beta_7 \text{urban} + u, \quad (1)$$

where `wage` are monthly earnings in dollars, `educ` are the years of education, `exper` are the years of work experience, `tenure` are the years with the current employer, `married` is a binary variable equal to 1 if the worker is married, `black` is a binary variable equal to 1 if the worker is black and `south` and `urban` are also binary variables for living in the south and in a metropolitan area, respectively.

It is argued that `educ` is likely to be endogenous in model (1) because worker's ability is omitted from this equation, while we can take the rest of regressors as exogenous.

- (40%) The variables `meduc` (years of education of the mother) and `brthord` (birthday order: one for the first child, two for the second one, etc.) are proposed as instruments for `educ` (10%). Argue why `meduc` and `brthord` could be valid instruments for `educ` (10%). Check the relevance of the instruments and explain why is important (15%). Explain how would you check the exogeneity of the proposed instruments and interpret the result of the test (15%).
- (25%) Construct a 95% confidence interval for the effect on wages of a worker getting one more year of experience and one more year of tenure, everything else fixed, using the estimation results of the previous question (15%). Interpret the results (10%).
- (25%) Modify the model (1) so that the returns to education can depend on the ethnic origin of the worker and test for this dependence (15%). Discuss whether the new model is under/over-identified and if you could test that the instruments of question 1. (`meduc` and `brthord`) are valid and non weak for the new model (10%). Test whether wages depend on the ethnic origin of the worker (10%).

SOME CRITICAL VALUES:  $Z_{0.10} = 1.282$ ,  $Z_{0.05} = 1.645$ ,  $Z_{0.025} = 1.96$ ,  $\chi_{1,0.05}^2 = 3.841$ ,  $\chi_{1,0.01}^2 = 6.635$ ,  $\chi_{2,0.05}^2 = 5.991$ ,  $\chi_{2,0.01}^2 = 9.210$ ,  $\chi_{3,0.05}^2 = 7.815$ ,  $\chi_{3,0.01}^2 = 11.345$ ,  $\chi_{4,0.05}^2 = 9.488$ ,  $\chi_{4,0.01}^2 = 13.277$ ,  $\chi_{5,0.05}^2 = 11.071$ ,  $\chi_{5,0.01}^2 = 15.086$ ,  $\chi_{6,0.05}^2 = 12.592$ ,  $\chi_{6,0.01}^2 = 16.812$ , where  $\mathbb{P}(Z > Z_\alpha) = \alpha$  and  $\mathbb{P}(\chi_m^2 > \chi_{m,\alpha}^2) = \alpha$ .  $Z$  is distributed as a standard normal random variable of zero mean and unit variance, and  $\chi_m^2$  as a chi-squared with  $m$  degrees of freedom.

# Final Exam Econometrics

**CO Houle**



## **Final Exam Econometrics:**

Final Exam Econometrics: Bestsellers in 2023 The year 2023 has witnessed a remarkable surge in literary brilliance, with numerous engrossing novels enthralling the hearts of readers worldwide. Lets delve into the realm of top-selling books, exploring the fascinating narratives that have enthralled audiences this year. The Must-Read : Colleen Hoover's "It Ends with Us" This touching tale of love, loss, and resilience has gripped readers with its raw and emotional exploration of domestic abuse. Hoover expertly weaves a story of hope and healing, reminding us that even in the darkest of times, the human spirit can triumph. Final Exam Econometrics : Taylor Jenkins Reids "The Seven Husbands of Evelyn Hugo" This captivating historical fiction novel unravels the life of Evelyn Hugo, a Hollywood icon who defies expectations and societal norms to pursue her dreams. Reids compelling storytelling and compelling characters transport readers to a bygone era, immersing them in a world of glamour, ambition, and self-discovery. Final Exam Econometrics : Delia Owens "Where the Crawdads Sing" This evocative coming-of-age story follows Kya Clark, a young woman who grows up alone in the marshes of North Carolina. Owens crafts a tale of resilience, survival, and the transformative power of nature, captivating readers with its evocative prose and mesmerizing setting. These popular novels represent just a fraction of the literary treasures that have emerged in 2023. Whether you seek tales of romance, adventure, or personal growth, the world of literature offers an abundance of captivating stories waiting to be discovered. The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts. The Secret History is a exceptional and gripping novel that will keep you wondering until the very end. The novel is a cautionary tale about the dangers of obsession and the power of evil.

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