

## Chapter 12

### Instrumental Variables Regression

#### Solutions to Empirical Exercises

1. The data are given by (1) 2 and (2) 3. Consider below the following two regressions for the case of 2000:

Regression	OLS	IV
ln(wage)	0.074	0.107
lnexp	0.077	0.074
lnexp squared	0.000	0.000
First-stage F statistic	104.000	104.000
First-stage R <sup>2</sup> statistic		0.970

- (a) The coefficient on the return to schooling is 0.074 with a standard error of 0.007. It is positive because "more" will yield the desired outcome (the wage). The instrumented first-stage regression provides evidence on the validity of the instrument by providing consistent estimates regarding the effect of the demand shock. The result that the OLS coefficient will be positively biased.
- (b) I used data for wages from the year 2000. The data were obtained by using exactly the same matching procedure as given by Angrist & Pischke. These data are obtained from IPEDS using a `dataextractor` R package program. There is a small problem with the data: missing values that are coded as NA. I used the `na.rm = TRUE` option for making sure that the demand shock is NA as well.
- (c) The first-stage F statistic is 104.000 which is well above the critical value.
- (d) See the table. The instrument statistics is 0.970 which is well above the critical value. The instrument "works" because when the OLS estimate, there is a correlation with the first-stage regression.
- (e) Both standard errors of regressions is computed directly from the first-stage regression in the case of OLS regression and the IV statistic giving the standard errors and the first-stage F statistic in the case of IV regression.

2. Consider using 1980 data:

Regression	2-Stage Least Squares Method		
	OLS	IV	IV
ln(wage)	0.074	0.107	0.107
lnexp squared	0.000	0.000	0.000
First-stage F statistic		104.000	104.000
First-stage R <sup>2</sup> statistic		0.970	0.970

# Stock And Watson Empirical Exercises Solutions

## Chapter 12

**Tao Wei**



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