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Econometrics - Exam

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two regression specifications to estimate the relationship between a variable X and a variable Y ; $\log Y = 1 + 2 \log X + U$ (1) $\log Y = 1 + 2 \log X + V$; (2)

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Please discuss each problem on a separate sheet of paper, not just on a separate page!

Problem 1: (20 points) A sample of data consists of n observations on two variables, Y and X
The true model is $Y_i = \beta_1 + \beta_2 X_i + \epsilon_i$, (11) where

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A 1 percent increase in height tends to increase weight by 1.76 percent, controlling for sex. The relationship between weight and the MALE dummy variable is effectively semilogarithmic. Being male increases weight by a proportion 0.111, that is by 11.1 percent, controlling for height.

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The 0.9332 came from the table of areas under a normal distribution. (c) In a large class with equal number of blue and green students, 4.48% of all students, $(2.28+6.68)/2$, would get over 70. The proportion of those that are blue is 25% $(=2.28/(2.28+6.68))$, the proportion that are green is 75% $(=6.68/(2.28+6.68))$.

Applied Statistics and Econometrics: Notes and Exercises

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While previous econometrics test papers may be available along with econometrics exam solutions, a systematic approach to studying along with practice questions on each topic is quite helpful. This article outlines some of the resources on the internet and some professors in different universities who post-practice econometrics test questions along with econometrics exam solutions.

Econometrics Practice Problems: Where to Find Them | Albert.io

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They are intended for undergraduates in econometrics with an introductory knowledge of statistics, for first and second year graduate students of econometrics, and for students and instructors from neighboring disciplines (e.g., statistics, political science, psychology and

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