

Final Exam in Econometrics

ECON 837

April 15th, 2015

• **PART 1 [20 POINTS]:** solve both exercises.

Exercise 1 [10]

Consider the linear regression model

$$y_i = x_i' \theta_0 + u_i, \quad i = 1, \dots, n \quad (1)$$

where $x_i \in \mathbb{R}^d$ can be partitioned into 2 subvectors $x_i^{(1)} \in \mathbb{R}^{d_1}$ and $x_i^{(2)} \in \mathbb{R}^{d_2}$ ($d = d_1 + d_2$) with corresponding coefficient vectors $\theta_{0,1}$ and $\theta_{0,2}$. Suppose that the object of principal interest is $\theta_{0,1}$. Suppose that x_i is endogenous and that a vector of mean zero instruments $z_i \in \mathbb{R}^{d_1}$ is available such that $E[z_i u_i] = 0$ and for which also $E[z_i x_i^{(2)'}] = 0$. Assume iid data.

If $d_1 \leq d_2 < d$ then $E[z_i x_i']$ cannot possibly have full column rank because the linear system is underidentified. Moreover, z_i is uncorrelated with the regressors $x_i^{(2)}$.

Show that $\theta_{0,1}$ can nevertheless be consistently estimated by proposing a consistent estimator $\hat{\theta}_1$ of $\theta_{0,1}$ and derive its limit distribution.

Exercise 2 [10]

Questions (a) and (b) are independent.

(a) Let X_1, X_2, \dots, X_n be an iid random sample from a population with mean μ and variance σ^2 . Find an unbiased estimator for μ^2 . Explain your reasoning carefully.

(b) Let X_1, X_2, \dots be a random sequence that converges in probability to a constant a . Assume that $\Pr[X_i > 0] = 1$ for all i . **Without using the Slutsky Theorem**, show that the random sequence Y_1, Y_2, \dots defined by $Y_i = \sqrt{X_i}$ converges in probability to \sqrt{a} .

Final Exam Econometrics

Peter Kennedy



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Econometrics K. Nirmal Ravi Kumar, 2020-05-19 This book harbors an updated and standard material on the various aspects of Econometrics It covers both fundamental and applied aspects and is intended to serve as a basis for a course in Econometrics and attempts at satisfying a need of postgraduate and doctoral students of Economics It is hoped that this book will also be worthwhile to teachers researchers professionals etc Note T F does not sell or distribute the Hardback in India Pakistan Nepal Bhutan Bangladesh and Sri Lanka

Econometric Analysis of Cross Section and Panel Data, second edition Jeffrey M. Wooldridge, 2010-10-01 The second edition of a comprehensive state of the art graduate level text on microeconomic methods substantially revised and updated The second edition of this acclaimed graduate text provides a unified treatment of two methods used in contemporary econometric research cross section and data panel methods By focusing on assumptions that can be given behavioral content the book maintains an appropriate level of rigor while emphasizing intuitive thinking The analysis covers both linear and nonlinear models including models with dynamics and or individual heterogeneity In addition to general estimation frameworks particular methods of moments and maximum likelihood specific linear and nonlinear methods are covered in detail including probit and logit models and their multivariate Tobit models models for count data censored and missing data schemes causal or treatment effects and duration analysis Econometric Analysis of Cross Section and Panel Data was the first graduate econometrics text to focus on microeconomic data structures allowing assumptions to be separated into population and sampling assumptions This second edition has been substantially updated and revised Improvements include a broader class of models for missing data problems more detailed treatment of cluster problems an important topic for empirical researchers expanded discussion of generalized instrumental variables GIV estimation new coverage based on the author's own recent research of inverse probability weighting a more complete framework for estimating treatment effects with panel data and a firmly established link between econometric approaches to nonlinear panel data and the generalized estimating equation literature popular in statistics and other fields New attention is given to explaining when particular econometric methods can be applied the goal is not only to tell readers what does work but why certain obvious procedures do not The numerous included exercises both theoretical and computer based allow the reader to extend methods covered in the text and discover new insights

Economics Reading Lists, Course Outlines, Exams, Puzzles & Problems: Econometrics reading lists, 1995

Annual Catalogue United States Air Force Academy, 1985

Curriculum Handbook with General Information Concerning ... for the United States Air Force Academy United States Air Force Academy, 2004

A Guide to Modern Econometrics Marno Verbeek, 2008-05-27 This revised and updated edition of A Guide to Modern Econometrics continues to explore a wide range of topics in modern econometrics by focusing on what is important for doing and understanding empirical work It serves as a guide to alternative techniques with the emphasis on the intuition behind the approaches and their practical relevance New material includes Monte Carlo studies

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Econometrics Badi H. Baltagi, 2007-11-21 Here at last is the fourth edition of the textbook that is required reading for economics students as well as those practising applied economics Not only does it teach some of the basic econometric methods and the underlying assumptions behind them but it also includes a simple and concise treatment of more advanced topics from spatial correlation to time series analysis This book's strength lies in its ability to present complex material in a simple yet rigorous manner This superb fourth edition updates identification and estimation methods in the simultaneous equation model It also reviews the problem of weak instrumental variables as well as updating panel data methods

Introductory Econometrics for Finance Chris Brooks, 2008-05-22 This best selling introduction to econometrics is specifically written for finance students The new edition builds on the successful data and problem driven approach of the first edition giving students the skills to estimate and interpret models while developing an intuitive grasp of underlying theoretical concepts

The Refinement of Econometric Estimation and Test Procedures Garry D. A. Phillips, Elias Tzavalis, 2007-02-01 The small sample properties of estimators and tests are frequently too complex to be useful or are unknown Much econometric theory is therefore developed for very large or asymptotic samples where it is assumed that the behaviour of estimators and tests will adequately represent their properties in small samples Refined asymptotic methods adopt an intermediate position by providing improved approximations to small sample behaviour using asymptotic expansions Dedicated to the memory of Michael Magdalinos whose work is a major contribution to this area this book contains chapters directly concerned with refined asymptotic methods In addition there are chapters focusing on new asymptotic results the exploration through simulation of the small sample behaviour of estimators and tests in panel data models and improvements in methodology With contributions from leading econometricians this collection will be essential reading for researchers and graduate students concerned with the use of asymptotic methods in econometric analysis

United States Air Force Academy United States Air Force Academy, *How to be Human-- Though an Economist* Deirdre N. McCloskey, 2000 A witty and thoughtful romp through the profession and practice of economics

Econometrics Course Materials, 1981 A Guide to Econometrics Peter Kennedy, 2008-02-19 This is the perfect and essential supplement for all econometrics classes from a rigorous first undergraduate course to a first master's to a PhD course Explains what is going on in textbooks full of proofs and formulas Offers intuition skepticism insights humor and practical advice dos and don'ts Contains new chapters that cover instrumental variables and computational considerations Includes additional information on GMM nonparametrics and an introduction to

wavelets

The Palgrave Companion to Harvard Economics Robert A. Cord, 2024-07-05 Harvard University has been and continues to be one of the most important global centres for economics With three chapters on themes in Harvard economics and 41 chapters on the lives and work of Harvard economists these two volumes show how economics became established at the University how it produced some of the world's best known economists including Joseph Schumpeter Wassily Leontief and John Kenneth Galbraith and how it remains a global force for the very best in teaching and research in economics With original contributions from a stellar cast the volumes provide economists especially those interested in macroeconomics and the history of economic thought with an in depth analysis of Harvard economics

International Handbook on Teaching and Learning Economics Gail Mitchell Hoyt, KimMarie McGoldrick, 2012 The International Handbook on Teaching and Learning Economics is a power packed resource for anyone interested in investing time into the effective improvement of their personal teaching methods and for those who desire to teach students how to think like an economist It sets guidelines for the successful integration of economics into a wide variety of traditional and non traditional settings in college and graduate courses with some attention paid to primary and secondary classrooms The International Handbook on Teaching and Learning Economics is highly recommended for all economics instructors and individuals supporting economic education in courses in and outside of the major This Handbook provides a multitude of rich resources that make it easy for new and veteran instructors to improve their instruction in ways promising to excite an increasing number of students about learning economics This Handbook should be on every instructor's desk and referenced regularly

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economics graduate students new teachers lecturers faculty researchers chairs deans and directors **The Advanced Econometrics of Tourism Demand** Haiyan Song, Stephen F. Witt, Gang Li, 2008-12-09 Tourism demand is the foundation on which all tourism related business decisions ultimately rest This book introduces students researchers and practitioners to the modern developments in advanced econometric methodology within the context of tourism demand analysis and illustrates these developments with actual tourism applications *Econometric Evaluation of Socio-Economic Programs* Giovanni Cerulli, 2015-05-08 This book provides advanced theoretical and applied tools for the implementation of modern micro econometric techniques in evidence based program evaluation for the social sciences The author presents a comprehensive toolbox for designing rigorous and effective ex post program evaluation using the statistical software package Stata For each method a statistical presentation is developed followed by a practical estimation of the treatment effects By using both real and simulated data readers will become familiar with evaluation techniques such as regression adjustment matching difference in differences instrumental variables and regression discontinuity design and are given practical guidelines for selecting and applying suitable methods for specific policy contexts Annual Catalog - United States Air Force Academy United States Air Force Academy, 1971 *A Companion to Theoretical Econometrics* Badi H. Baltagi, 2008-04-15 A Companion to Theoretical Econometrics provides a comprehensive reference to the basics of econometrics This companion focuses on the foundations of the field and at the same time integrates popular topics often encountered by practitioners The chapters are written by international experts and provide up to date research in areas not usually covered by standard econometric texts Focuses on the foundations of econometrics Integrates real world topics encountered by professionals and practitioners Draws on up to date research in areas not covered by standard econometrics texts Organized to provide clear accessible information and point to further readings **Linear and Non-Linear Financial Econometrics** Mehmet Terzioğlu, Gordana Djurovic, Martin Bojaj, 2021-03-17 The importance of experimental economics and econometric methods increases with each passing day as data quality and software performance develops New econometric models are developed by diverging from earlier cliche econometric models with the emergence of specialized fields of study This book which is expected to be an extensive and useful reference by bringing together some of the latest developments in the field of econometrics also contains quantitative examples and problem sets We thank all the authors who contributed to this book with their studies that provide extensive and accessible explanations of the existing econometric methods

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