

1. [50 points] For a randomly selected 5 families, the following observations have been collected in the table and summary statistics are provided below the table. Note that the total number (T) of observations is 5.

Family (i)	Airline Travel (\$100) (y_i)	Income (\$1000) (x_i)
1	3	20
2	15	45
3	15	49
4	20	60
5	40	95

$$\frac{1}{T} \sum_{i=1}^T y_i = 18.00, \quad \frac{1}{T} \sum_{i=1}^T x_i = 53.80, \quad \frac{1}{T} \sum_{i=1}^T (y_i - \bar{y})^2 = 145.84, \quad \frac{1}{T} \sum_{i=1}^T (x_i - \bar{x})^2 = 295.76$$

$$\frac{1}{T} \sum_{i=1}^T y_i^2 = 491.8, \quad \frac{1}{T} \sum_{i=1}^T x_i^2 = 3460.2, \quad \frac{1}{T} \sum_{i=1}^T (y_i - \bar{y})(x_i - \bar{x}) = 293.32, \quad \frac{1}{T} \sum_{i=1}^T y_i x_i = 1294$$

- (1) Use "Airline Travel" as the dependent variable and "Income" as the only explanatory variable (i.e. there is no constant in this regression). Compute the OLS estimate for the slope.
- (2) Discuss the consequences of not including the constant term in the regression.
- (3) Predict the Airline Travel consumption of a family whose annual Income is \$45,000.
- (4) Discuss whether you can measure the causal effect of "Income" on "Airline Travel."
- (5) Suppose that the true variance of the error term is known as $\text{var}(e_i) = (3.88)^2$. Test the following null and alternative at the 5% significance level. The null is that the true slope parameter is 0.4 and the alternative is that the true slope parameter is not 0.4. [Hint: $-\sqrt{1.9438} = -1.32$ approximately.]

2. [25 points] Consider the following DGDP:

$$y = X\beta' + e$$

where β' is a $K \times 1$ vector.

Define the projection matrices: $P_X = X(X'X)^{-1}X'$ and $M_X = I - X(X'X)^{-1}X'$.

- (1) Prove that $X'P_X = X'$ and $X'M_X = 0$.
- (2) Prove that if $X_{i\cdot}$ is the i 'th column of X , then, $M_X X_{i\cdot} = 0$.

3. [25 points] Consider the following DGDP:

$$y = X\beta' + e$$

where β' is a $K \times 1$ vector.

Let $\hat{\beta}$ be the OLS estimator for β' . We will consider another estimator for β' which is given by $\tilde{\beta} \equiv A\hat{\beta}$

where A be a number between 0 and 1.

- (1) Show that this new estimator has a smaller variance than the OLS estimator, that is, show that $\text{Var}(\tilde{\beta}) - \text{Var}(\hat{\beta})$ is p.s.d (positive semi-definite).
- (2) Does the result in (1) contradict the Gauss Markov Theorem? Say "Yes" or "No" and then explain your reasoning.

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Minna Tunkkari Eskelinen, Iiris Aaltio



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