

Example 10: (10 marks)

1. (10 marks) The data set below is a random sample of 100 observations from a normal distribution.

2. (10 marks) The data set below is a random sample of 100 observations from a normal distribution. The data set is as follows:

Sample	Mean	Standard Deviation	Variance
1	10.00	1.00	1.00
2	10.00	1.00	1.00
3	10.00	1.00	1.00
4	10.00	1.00	1.00
5	10.00	1.00	1.00
6	10.00	1.00	1.00
7	10.00	1.00	1.00
8	10.00	1.00	1.00
9	10.00	1.00	1.00
10	10.00	1.00	1.00

3. (10 marks) The data set below is a random sample of 100 observations from a normal distribution. The data set is as follows:

4. (10 marks) The data set below is a random sample of 100 observations from a normal distribution. The data set is as follows:

5. (10 marks) The data set below is a random sample of 100 observations from a normal distribution. The data set is as follows:

$$\begin{aligned} \text{Sample Mean} &= 10.00 \\ \text{Sample Standard Deviation} &= 1.00 \end{aligned}$$

6. (10 marks) The data set below is a random sample of 100 observations from a normal distribution. The data set is as follows:

7. (10 marks) The data set below is a random sample of 100 observations from a normal distribution. The data set is as follows:

8. (10 marks) The data set below is a random sample of 100 observations from a normal distribution. The data set is as follows:

9. (10 marks) The data set below is a random sample of 100 observations from a normal distribution. The data set is as follows:

Econometrics Stock Watson Empirical Exercise Solutions Ee5

Badi Hani Baltagi



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Solutions Manual for Econometrics Badi H. Baltagi, 1998 This manual provides solutions to selected exercises from each chapter of Econometrics by Badi H Baltagi starting with Chapter 2 For the empirical exercises some SAS programs are provided to replicate the results Most graphs are plotted using EViews Some of the problems and solutions are obtained from Econometric Theory ET and these are reprinted with the permission of Cambridge University Press I would like to thank Peter C B Phillips and the editors of the Problems and Solutions section Alberto Holly and Juan Dolado for this useful service to the econometrics profession I would also like to thank my colleague James M Griffin for providing many empirical problems and data sets I have also used three empirical data sets from Lott and Ray 1992 The reader is encouraged to apply these econometric techniques to their own data sets and to replicate the results of published articles Some journals authors provide data sets upon request or are readily available on the web Other empirical examples are given in Lott and Ray 1992 and Berndt 1991 Finally I would like to thank my students Wei Wen Xiong Ming Jang Weng and Kiseok Nam who solved several of these exercises Please report any errors typos or suggestions to Badi H Baltagi Department of Economics Texas A M University College Station Texas 77843 4228 Telephone 409 845 7380 Fax 409 847 8757 or send EMAIL to Badi_econ_tamu.edu Table of Contents Preface V Chapter 2 A Review of Some Basic Statistical Concepts Chapter 3 Simple Linear Regression

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Econometrics Dilip M. Nachane, 2006-10-19 This textbook covers both the theory and the applications aspects of econometrics for identifying and formulating answers to practical questions Aimed at Indian students at the post graduate level this is a comprehensive volume in its coverage of topics assumes knowledge of advanced undergraduate algebra contains exercises and solved examples and uses applications from the Indian economy and data from both India and the West [Student Solutions Guide to Econometrics, Second Edition](#) Ronald J. Wonnacott, Thomas H. Wonnacott, 1980

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