

Econometrics (60 points)

Question 7: Short Answers (30 points)

Answer parts 1-6 with a brief explanation.

1. Suppose the model of interest is $Y_i = \beta_0 + \beta_1 X_{1i} + \beta_2 X_{2i} + u_i$, where $E(u|X)=0$ and $E(u^2|X)=\sigma^2$ and X_1 and X_2 are uncorrelated in your sample. Will the bivariate regression of Y on X_1 have the same coefficient estimate and standard error for $\hat{\beta}_1$ as the multivariate regression of Y on X_1 and X_2 ? [6 points]

Answer: The coefficient estimates will be the same but the standard error will be smaller in the multivariate regression. Let β_1^b be the coefficient on X_1 in the bivariate regression. Using the formula for omitted variables bias, we know that

$$\beta_1^b = \frac{Cov(Y, X_1)}{Var(X_1)} = \frac{Cov(\beta_1 X_1 + \beta_2 X_2 + u, X_1)}{Var(X_1)} = \beta_1 + \frac{\beta_2 Cov(X_2, X_1)}{Var(X_1)} + \frac{Cov(u, X_1)}{Var(X_1)}$$

By assumption, $Cov(X_2, X_1) = 0$ and $Cov(u, X_1) = 0$ and so $\beta_1^b = \beta_1$.
The value of β_1 in the multivariate regression can be written as

$$\beta_1^m = \frac{Cov(Y, \bar{X}_1)}{Var(\bar{X}_1)}$$

where $\bar{X}_1 = X_1 - \gamma_0 - \gamma_1 X_2 = X_1 - \bar{X}_1$ since $Cov(X_2, X_1) = 0$. Thus

$$\beta_1^m = \frac{Cov(Y, \bar{X}_1)}{Var(\bar{X}_1)} = \frac{Cov(\beta_1 X_1 + \beta_2 X_2 + u, X_1 - \bar{X}_1)}{Var(X_1 - \bar{X}_1)} = \beta_1.$$

The standard error of the vector β is given by $\sigma^2(X'X)^{-1}$ where σ^2 is the variance of the error term and X is the vector of independent variables. Including X_2 reduces the standard error on the estimate of β_1 because it reduces σ^2 but leaves the relevant term of $(X'X)^{-1}$ unchanged since X_1 and X_2 are uncorrelated.

Point Values:

- 2 points: The estimates will be the same
- 2 points: A reason
 - 1 point for a reasonable reason
 - 1 point if it includes any mathematical derivation
- 1 point: The standard error will decrease
- 1 point: Some reasonable reason

Parts 2 to 5 refer to the demand curve,

$$\ln(Q_i) = \beta_0 + \beta_1 \ln(P_i) + \beta_2 \ln(Y_i) + u_i, \quad (1)$$

Econometrics Exam And Answers

Roman Wölfel



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