

Empirical Exercise 6.2

Calculations for this exercise are carried out in the STATA file EE_6_2.do.

(a)

Variable	Mean	Standard Deviation	Minimum	Maximum	Units
Growth	1.87	1.82	-2.81	7.16	Percentage Points
rgdp60	3131.0	2523.0	167.0	8895.0	\$1960
trade share	0.542	0.279	0.141	1.128	Unitless
years school	3.95	2.55	0.20	16.07	years
Rev_coups	0.170	0.225	0.000	0.970	Coups per year
Assassinations	0.281	0.494	0.000	2.461	Assassinations per year
Oil	0.00	0.00	0.00	0.00	0-1 indicator variable

(b) Estimated Regression (in table format):

Regressor	Coefficient
trade share	1.34
years school	0.56
rev_coups	-2.15
assassinations	0.32
rgdp60	-0.00046
asscoups	0.63
Oil	1.59
R ²	0.29
F	0.25

The coefficient on *Rev_Coups* is -2.15. An additional coup in a five year period, reduces the average year growth rate by $(2.15/5) = 0.43\%$ over this 25 year period. This means the GDP in 1995 is expected to be approximately $.43 \times 25 = 10.75\%$ lower. This is a large effect.

(c) The predicted growth rate at the mean values for all regressors is 1.87.

(d) The resulting predicted value is 2.18

(e) The variable "oil" takes on the value of 0 for all 64 countries in the sample. This would generate perfect multicollinearity, since $Oil = 1 - 1 = -1 \times 1_{\text{constant}}$, and hence the variable is a linear combination of one of the regressors, namely the constant.

Econometrics Stock Watson Empirical Exercise Solutions

Peter Kennedy



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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.

Theoretical and Empirical Exercises in Econometrics Nlandu Mamingi, 2005 This is a textbook designed for undergraduate and graduate students and is the result of the author's more than twenty years of involvement with econometrics as both teacher and researcher. It contains theory problems and answers many of which have already been tested extensively in classrooms and tutorials and then refined for the book. It includes the following topics: single equation regressions, dummy and limited dependent variable models, simultaneous equations models, dynamic regression models, unit roots, cointegration and error correction models, aggregation over time, issues forecasting and panel data models. The book does not attempt to duplicate the many standard econometrics books. Rather, it supplements them by focusing exclusively on theoretical and empirical exercises in a systematic way. Although much of the material has a Caribbean flavour, its rigorous and clear presentation will appeal to students and teachers worldwide.

Elements of Financial Risk Management Peter Christoffersen, 2011-11-22 The Second Edition of this best-selling book expands its advanced approach to financial risk models by covering market credit and integrated risk. With new data that cover the recent financial crisis, it combines Excel-based empirical exercises at the end of each chapter with online exercises so readers can use their own data. Its unified GARCH modeling approach, empirically sophisticated and relevant yet easy to implement, sets this book apart from others. Five new chapters and updated end-of-chapter questions and exercises as well as Excel solutions manual support its step-by-step approach to choosing tools and solving problems. Examines market risk, credit risk and operational risk. Provides exceptional coverage of GARCH models. Features online Excel-based empirical exercises.

Journal of Econometrics, 1998

Bayesian Econometrics Siddhartha Chib, William Griffiths, 2008-12-18 Illustrates the scope and diversity of modern applications, reviews advances and highlights many desirable aspects of inference and computations. This work presents an historical overview that describes key contributions to development and makes predictions for future directions.

Indian Economic Review, 2012

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.

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