

INTRODUCTORY ECONOMETRICS-TEST 1

Note: Answer all questions. Total marks = 12.

Q1) Following model was estimated on the basis of 48 observations-

$$\Delta \text{inflation}_t = -0.0781 - 0.8429 \Delta \text{Unemployment}_t$$

$$se = (0.348) \quad (0.314)$$

$$r^2 = 0.832$$

where $\Delta \text{inflation}$ and $\Delta \text{unemployment}$ are both measure in %.

Carefully set up H_0 claiming one-to-one trade-off between inflation and unemployment and test it at $\alpha = 5\%$.

(2)

Q2) For the model- $Y_i = B_1 + B_2 X_i + u_i$ and $n = 22$ the following data is given:

$$\bar{X} = 10, \bar{Y} = 20, \sum(X_i - \bar{X})^2 = 60, \sum(Y_i - \bar{Y})^2 = 100 \text{ and } \sum(X_i - \bar{X})(Y_i - \bar{Y}) = 30.$$

(i) Find OLS estimate of B_1 and B_2 .

(ii) Test $H_0: B_2 = 1$ at $\alpha = 5\%$.

$$\left(\frac{C}{ESS} \right)^2$$

(2 + 2 = 4)

Q3) Perform JB test given JB statistic = 0.8153 at $\alpha = 5\%$.



(2)

Q4) Consider following results for period 2010-2015 ($n = 6$).

$$\widehat{GDP}_t = 0.64 + 1.47 \text{ Exports}_t$$

$$\widehat{ESS} = 0.000307$$

$$se = (0.03) \quad (0.10)$$

$$TSS = 0.0184833$$

Where GDP and Exports are measured in Rs. Billion.

(i) Find value of r^2 and interpret the regression results.

(ii) Find 95% CI for B_2 and on basis of CI, would you reject $H_0: B_2 = 0$?

(iii) Test $H_0: B_2 = 0$ at $\alpha = 5\%$. Which tailed test would you perform and why?

(iv) Predict mean GDP for 2016 if exports = Rs. 200 Billion in 2016 and find the prediction error if actual GDP = Rs. 250 billion in 2016?

(4)

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Table of Contents Econometrics Exams And Solutions

1. Understanding the eBook Econometrics Exams And Solutions
 - The Rise of Digital Reading Econometrics Exams And Solutions
 - Advantages of eBooks Over Traditional Books
2. Identifying Econometrics Exams And Solutions
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Econometrics Exams And Solutions
 - User-Friendly Interface
4. Exploring eBook Recommendations from Econometrics Exams And Solutions
 - Personalized Recommendations
 - Econometrics Exams And Solutions User Reviews and Ratings
 - Econometrics Exams And Solutions and Bestseller Lists

5. Accessing Econometrics Exams And Solutions Free and Paid eBooks
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 - Highlighting and Note-Taking Econometrics Exams And Solutions
 - Interactive Elements Econometrics Exams And Solutions
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 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Econometrics Exams And Solutions
9. Balancing eBooks and Physical Books Econometrics Exams And Solutions
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Econometrics Exams And Solutions
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Econometrics Exams And Solutions
 - Setting Reading Goals Econometrics Exams And Solutions
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Econometrics Exams And Solutions
 - Fact-Checking eBook Content of Econometrics Exams And Solutions
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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