

Econometrics Problem Set 2

Do Binh Kiet - 220251

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1 Question 1

$$y_i = \beta_0 + \beta_1 x_i + \epsilon_i$$

$$c_1 y_i = \beta_0 + \beta_1 c_2 x_i + \epsilon_i'$$

Replacing y_i with $\beta_0 + \beta_1 x_i + \epsilon_i$, we have:

$$c_1(\beta_0 + \beta_1 x_i + \epsilon_i) = \beta_0 + \beta_1 c_2 x_i + \epsilon_i'$$

$$c_1 \beta_0 + c_1 \beta_1 x_i + c_1 \epsilon_i = \beta_0 + \beta_1 c_2 x_i + \epsilon_i'$$

Equating the coefficients of the independent variable $\rightarrow c_1 \beta_1 = \beta_1 c_2$

$$\beta_1' = \frac{c_1}{c_2} \beta_1$$

Equating the constants $\rightarrow c_1 \beta_0 = \beta_0$

$$\beta_0' = c_1 \beta_0$$

Alternatively, we can derive this result using the formula for β_1 and β_0

$$\begin{aligned}\beta_1' &= \frac{\sum_{i=1}^n (c_2 x_i - c_2 \bar{x})(c_1 y_i - c_1 \bar{y})}{\sum_{i=1}^n (c_2 x_i - c_2 \bar{x})^2} \\ &= \frac{c_1 c_2 \sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{c_1^2 \sum_{i=1}^n (x_i - \bar{x})^2} \\ &= \frac{c_1}{c_2} \beta_1\end{aligned}$$

With this result, we can compute β_0' as:

$$\begin{aligned}\beta_0' &= c_1 \bar{y} - c_2 \beta_1' \bar{x} \\ &= c_1 \bar{y} - c_2 \frac{c_1}{c_2} \beta_1 \bar{x} \\ &= c_1 (\bar{y} - \beta_1 \bar{x}) \\ &= c_1 \beta_0\end{aligned}$$

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**William E. Griffiths, R. Carter
Hill, George G. Judge**



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Current Index to Statistics, Applications, Methods and Theory, 1987 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields

Books in Print, 1982 **Journal of the American Statistical Association** American Statistical Association, 1998 **Current Law Index**, 1987 **Applied Econometrics** William F. Lott, Subhash C. Ray, 1991 **Econometrics Volume 2: Topics For Time Series And Large Panel Data** Pierre Perron, 2025-08-28 This book is intended for graduate instruction in subjects like econometrics economics environmental science social science and many other fields at the Masters or PhD levels It can be used as a textbook or as a reference guide Several aspects in the book depart from traditional treatments The emphasis is on understanding the main issues concepts and methods in Econometrics how to implement them and how to interpret the results The mathematical aspects are kept to a minimum as the aim is to provide an intuitive understanding of how various parts fit together as opposed to a sophisticated mathematical treatment of the subject Many examples and discussions are provided Hence minimal mathematical pre requisites are needed Extensive references are also provided to dig deeper into the mathematical aspects of the theories The second volume deals with various estimation and inference methods applicable when using time series data or with panel data having a large time dimension The treatment covers both stationary and non stationary i e unit root data as well as long memory processes Also covered extensively are issues related to structural change including estimation and inference methods with stationary and or non stationary data related issues in the context of forecasting and methods to address the interplay between changes in trends and unit roots [Econometrics Exams, Puzzles & Problems](#) Edward Tower, 1990 **Exercises in Econometrics** P. C. B. Phillips, M. R. Wickens, 1978 [Learning and Practicing Econometrics](#) William E. Griffiths, R. Carter Hill, George G. Judge, 1993-03-02 Designed to promote students understanding of econometrics and to build a more operational knowledge of economics through a meaningful combination of words symbols and ideas Each chapter commences in the way economists begin new empirical projects with a question and an economic model then proceeds to develop a statistical model select an estimator and outline inference procedures Contains a copious amount of problems experimental exercises and case studies **Econometric techniques and problems** Conrad Emanuel Victor Leser, **Topics In Advanced Econometrics** Phoebus J. Dhrymes, 1989 This textbook is intended for graduate students and professionals who have an interest in linear and nonlinear simultaneous equation models These models arise in a great many settings in econometrics The author s aim is to present a readable account starting from an introduction to the general linear structural econometric model From there the book covers the identification problem maximum likelihood methods two and three stage least square methods the general nonlinear model and more advanced topics such as the general nonlinear simultaneous equations model The reader is assumed to have a basic background in probability theory but otherwise this account is self contained

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