

# 1 Wooldridge, Chapter 4, Exercise 2 (20 pts)

Consider an equation to explain salaries of CEOs in terms of annual firm sales, return on equity (*roe*, in percentage points), and return on the firm's stock (*ros* in percentage points):

$$\log(\text{salary}) = \beta_0 + \beta_1 \log(\text{sales}) + \beta_2 \text{roe} + \beta_3 \text{ros} + U. \quad (1)$$

1. In terms of model parameters ( $\sim$  the  $\beta$ -coefficients) state the null hypothesis that, after controlling for *sales* and *roe*, *ros* has no effect on CEO salary. State the alternative that better stock market performance *increases* (!) CEO salary.
2. Using CEOSAL1, the following equation was obtained by OLS:

$$\widehat{\log(\text{salary})} = 4.32 + 0.280 \log(\text{sales}) + 0.0174 \text{roe} + 0.00024 \text{ros}$$
$$(0.32) \quad (0.035) \quad (0.0041) \quad (0.00054)$$

You can see the corresponding (heteroskedasticity-robust/White) standard errors in parentheses below the coefficients. In addition, you know from the output that  $n = 209$  and  $R^2 = 0.283$ . By =what percentage is *salary* predicted to increase if *ros* increases by 50 percentage points? Does *ros* have a practically large effect on *salary*? (To phrase the question differently: Is the effect economically significant?)

3. Test the null hypothesis that *ros* has no effect on *salary* against the alternative that *ros* has a positive effect. Carry out the test on the 10% significance level. (Help to get the critical value:  $\Phi^{-1}(0.9) = 1.282$ ,  $\Phi^{-1}(0.8) = 0.842$ ,  $\Phi^{-1}(0.95) = 1.645$ .)
4. Would you include *ros* in a final model explaining CEO compensation in terms of firm performance? Explain.

## Answer For Computer Exercise In Wooldridge

**Daniel D. McCracken**

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scientists in the field of formal methods C A R Hoare has highlighted the fact that formal methods are not the only technique  
for producing reliable software This seems to have caused some controversy not least amongst formal methods practitioners  
How can one of the founding fathers of formal methods seemingly denounce the field of research after over a quarter of a  
century of support This is a question that has been posed recently by some formal methods skeptics However Prof Hoare has  
not abandoned formal methods He is reiterating 2 albeit more radically his 1987 view that more than one tool and notation will be  
required in the practical industrial development of large scale complex computer systems and not all of these tools and notations  
will be or even need to be formal in nature Formal methods are not a solution but rather one of a selection of techniques that have  
proven to be useful in the development of reliable complex systems and to result in hardware and software systems that can  
be produced on time and within a budget while satisfying the stated requirements After almost three decades the time has  
come to view formal methods in the context of overall industrial scale system development and their relationship to  
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degree of formality if any that we need to support in system development This is a goal of ZUM 98 the 11th International  
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