

# Solution Manual for Using Econometrics: A Practical Guide, 7th Edition

## Instructor's Manual

### Answers to Odd-numbered Exercises

#### Chapter 1

- 1-3. (a) The coefficient of  $L_i$  represents the change in the percentage chance of making a putt when the length of the putt increases by one foot. In this case, the percentage chance of making the putt decreases by 4.1 for each foot longer the putt is.
- (b) The equations are identical. To convert one to the other, note that  $\hat{P}_i = P_i - e_i$ , which is true because  $e_i = P_i - \hat{P}_i$  (or more generally,  $e_i = Y_i - \hat{Y}_i$ ).
- (c) 42.6 percent, yes; 79.5 percent, no (too low); -18.9 percent, no (negative!).
- (d) One problem is that the theoretical relationship between the length of the putt and the percentage of putts made is almost surely non-linear in the variables; we'll discuss models appropriate to this problem in Chapter 7. A second problem is that the actual dependent variable is limited by zero and one but the regression estimate is not; we'll discuss models appropriate to this problem in Chapter 13.
- 1-5. (a)  $\beta_1$  is the change in  $S$  caused by a one-unit increase in  $Y$ , holding  $G$  constant and  $\beta_2$  is the change in  $S$  caused by a one-unit increase in  $G$ , holding  $Y$  constant.
- (b) +, -
- (c) Yes. Richer states spend at least some of their extra money on education, but states with rapidly growing student populations find it difficult to increase spending at the same rate as the student population, causing spending per student to fall, especially if you hold the wealth of the state constant.
- (d)  $\hat{S}_i = -183 + 0.1422Y_i + 59.26G_i$ . Note that  $59.26 \cdot 10 = 5926 = 0.10$ , so nothing in the equation has changed except the scale of the coefficient of  $G$ .
- 1-7. (a)  $\beta_1$  represents the impact on the wage of the  $i$ th worker of a one-year increase in the education of the  $i$ th worker, holding constant that worker's experience and gender.
- (b)  $\beta_1$  represents the impact on the wage of the  $i$ th worker of being male instead of female, holding constant that worker's experience and education.
- (c) There are two ways of defining such a dummy variable. You could define  $\beta_1$  as the impact on the wage of the  $i$ th worker if the worker is a person of color and 0 otherwise, or you could define  $\beta_1$  as the impact on the wage of the  $i$ th worker if the worker is not a person of color and 0 otherwise. (The actual name you use for the variable

# Answers Homework Using Econometrics A Practical Guide

**Pertti Alasuutari, Leonard  
Bickman, Julia Brannen**



## Answers Homework Using Econometrics A Practical Guide:

**Uygulamalı Ekonometri** Bülent Miran, Yaparak renilen bir bilim alan olan ekonometri hem teori hem de uygulama becerisinin elle ve yaz l m yard m yla kazand r lmas n gerektirmektedir Bu kitap ekonometrik y ntemleri nce teorik olarak ele al p kolay analiz edilebilen verilerle uygulanmas n ard ndan bilgisayar yaz l m yard m yla ayn sonu lar n al nmas yolunu izlemektedir Bu kitapta b y k o unlukla Gretl ekonometrik yaz l m ndan nadiren de R yaz l m ndan yararlan lm t r Piyasada ok say da ba ar l ticari ekonometri yaz l m bulunmaktad r Gretl ekonometri bilim insanlar taraf ndan geli tirilmi cretsiz bir yaz l md r D nyan n pek ok niversitesinden bilim insanlar n n destekledi i Gretl ok dilli ve s rekli yenilenen a k kodlu yap s yla olas geli meleri de i inde bar nd rma potansiyeline sahiptir **Handbook of the Economics of Finance** George M.

Constantinides,Milton Harris,Rene M. Stulz,2013-02-08 In the 11 articles in this first of two parts top scholars summarize and analyze recent scholarship in corporate finance Covering subjects from corporate taxes to behavioral corporate finance and econometric issues their articles reveal how specializations resonate with each other and indicate likely directions for future research By including both established and emerging topics Volume 2 will have the same long shelf life and high citations that characterize Volume 1 2003 Presents coherent summaries of major finance fields marking important advances and revisions Describes the best corporate finance research created about the 2008 financial crises Exposes readers to a wide range of subjects described and analyzed by the best scholars *Handbook of the Economics of Finance SET:Volumes 2A & 2B* George M. Constantinides,Milton Harris,Rene M. Stulz,2013-01-21 This two volume set of 23 articles authoritatively describes recent scholarship in corporate finance and asset pricing Volume 1 concentrates on corporate finance encompassing topics such as financial innovation and securitization dynamic security design and family firms Volume 2 focuses on asset pricing with articles on market liquidity credit derivatives and asset pricing theory among others Both volumes present scholarship about the 2008 financial crisis in contexts that highlight both continuity and divergence in research For those who seek insightful perspectives and important details they demonstrate how corporate finance studies have interpreted recent events and incorporated their lessons Covers core and newly developing fields Explains how the 2008 financial crises affected theoretical and empirical research Exposes readers to a wide range of subjects described and analyzed by the best scholars *The Cambridge Handbook of Research Methods and Statistics for the Social and Behavioral Sciences* Austin Lee Nichols,John Edlund,2023-06-08 The first of three volumes the five sections of this book cover a variety of issues important in developing designing and analyzing data to produce high quality research efforts and cultivate a productive research career First leading scholars from around the world provide a step by step guide to doing research in the social and behavioral sciences After discussing some of the basics the various authors next focus on the important building blocks of any study In section three various types of quantitative and qualitative research designs are discussed and advice is provided regarding best practices of each The volume then provides an introduction to a variety of important and cutting

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