

Example 2: Simple Regression: Estimation and Prediction

Consideration 2: (August 19, September and January 2019)

26.17. The following regression line based on the CPE information from Table 1 along the 21 hospitals for the period 1989-2000 has resulted: **fitting observations:**

$$(1) \text{ CPE}_{it} = 4.0000 + 0.001 \text{ CPE}_{it-1} \quad (1.1)$$

$$t = 1(1,2,3)$$

$$R^2 = 0.0000 \quad \text{adj} = 0.0000$$

$$(2) \text{ CPE}_{it} = 1.0000 + 0.0000 \text{ CPE}_{it-1} \quad (2.1)$$

$$t = 1(1,2,3) \quad 1.0000$$

$$R^2 = 0.0000 \quad \text{adj} = 0.0000$$

$$(3) \text{ CPE}_{it} = 1.0000 + 0.5000 + 0.0000 \text{ CPE}_{it-1} \quad (3.1)$$

$$t = 1(2,3) \quad 0.0000 \quad 0.0000$$

$$R^2 = 0.5000 \quad \text{adj} = 0.0000$$

(a) Examining the three preceding regressions (Model 1, 2 and 3), what can you say about accuracy of the CPE data under these model you observe among observations?

(b) Model 3 seems to be suitable at least, and used in relation to Model 1. Use the Durbin-Watson's test D as the basis of the applied analysis of Model 3 and write the D -value (intermediate answer).

$$D = \frac{1}{n} \frac{\sum_{i=1}^{n-1} (e_i - e_{i+1})^2}{\sum_{i=1}^{n-1} e_i^2}$$

n is number of observations, e_i is number of fitted observations in i number of parameters in the corresponding CPE regression.

Quiz On Time Series Econometrics Chapter 21

Marcel A. Müller



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