

Example 2: Simple Regression: Estimation and Prediction

QUESTION 1: (10 marks) (10, 10, 10, 10, 10, 10, 10, 10, 10, 10)

26.17. The following regression line based on the 2018 information from Table 1 shows the relationship for the period 1989-2018. Use equation (1) using observations:

$$(1) \text{ } \ln \text{CPH}_t = 0.00004 \text{ CPH}_{t-1} \quad (20)$$

$t = 1, 2, \dots, T$

$$R^2 = 0.00001 \quad \text{adj } R^2 = 0.00001$$

$$(2) \text{ } \ln \text{CPH}_t = 1.00001 + 0.00004 \text{ CPH}_{t-1} \quad (20)$$

$t = 1, 2, \dots, T - 1, 2019$

$$R^2 = 0.00001 \quad \text{adj } R^2 = 0.00001$$

$$(3) \text{ } \ln \text{CPH}_t = 1.00001 + 0.50001 + 0.00001 \text{ CPH}_{t-1} \quad (20)$$

$t = 1, 2, \dots, 1989, 2019, 2020$

$$R^2 = 0.50001 \quad \text{adj } R^2 = 0.00001$$

(a) Examining the three preceding regressions (Model 1, 2 and 3), what can you say about accuracy of the 1989 observations? What would you observe using the observations?

(b) Model 3 uses two variables as inputs, and could be written as Model 1. Use the Durbin-Watson d and F test to check if the model is significant. Model 3 may contain other factors (variables) factors.

$$F = \frac{(R^2_{\text{Model 3}} - R^2_{\text{Model 1}}) / m}{(1 - R^2_{\text{Model 3}}) / (n - m)}$$

m is number of observations, n is number of observations, m is number of parameters in the corresponding OLS regression.

Quiz On Time Series Econometrics Chapter 21

Alan Anderson



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