

Example 2: Simple Regression: Estimation and Prediction

CRS/STATS 1: 1 August 19, 19 August and Friday 2019

26.17. The following regression line based on the CRS information from Tables 1 and 2 is significant for the period 1989-2000. Use standard **95%** testing conventions.

$$(1) \text{ACRPL}_t = 0.0004 \text{CRPL}_{t-1} \quad (26)$$

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

$$R^2 = 0.0009 \quad \text{adj} = 0.0000$$

$$(2) \text{ACRPL}_t = 1.0002 + 0.0004 \text{CRPL}_{t-1} \quad (27)$$

$t = 1, 2, \dots, T$ $T = 1999$

$$R^2 = 0.0009 \quad \text{adj} = 0.0000$$

$$(3) \text{ACRPL}_t = 1.0002 + 0.5000 + 0.0004 \text{CRPL}_{t-1} \quad (28)$$

$t = 1, 2, \dots, T = 1999$ $T = 1999$ $T = 1999$

$$R^2 = 0.5007 \quad \text{adj} = 0.0007$$

(a) Examining the three preceding regressions (Models 1, 2 and 3), what can you say about accuracy of the CRPL data series? What would you observe using the **variance inflation**?

(b) Model 3 seems to be suitable for inference and could be superior to Model 1. Use the Durbin-Watson d and F test to check if the model is significant. Model 3 may contain the **CRPL** information.

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

m is number of explanatory variables in model 3 minus number of parameters in model 1
 n is number of observations in model 3 minus number of parameters in model 3

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