

Example 2: Simple Regression: Estimation and Prediction

Consideration 2: Suppose β_0 , β_1 and β_2 are known.

26.27. Use following regression line based on the CPE information from Table 2 along the Copestake for the period 1989-2000. Use standard **95%** testing conventions.

$$(1) \text{ CPE}_{it} = 4.0000 + \text{CPE}_{it-1} \quad (26.27a)$$

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

$$(2) \text{ CPE}_{it} = 1.0000 + 0.0000 \text{ CPE}_{it-1} \quad (26.27b)$$

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

$$(3) \text{ CPE}_{it} = 1.0000 + 0.5000 + 0.0000 \text{ CPE}_{it-1} \quad (26.27c)$$

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

(a) Examining the three preceding regressions (Models 1, 2 and 3), what can you say about accuracy of the CPE data series? What would you observe using the Durbin-Watson?

(b) Model 3 seems to be suitable at least, and could be superior to Model 1. Use the Durbin-Watson d and D test to check if the model is satisfactory. Model 3 may still be better than the others. Explain.

$$D = \frac{n(R_{DW}^2 - R_{DW}^2)}{1 + R_{DW}^2 + R_{DW}^2}$$

n is number of observations, n_1 is number of linear regressions, n_2 is number of polynomial or non-linear regressions.

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