

# SOLUTIONS TO EXERCISES IN GOLDBERGER'S "A COURSE IN ECONOMETRICS"

This 'unofficial' set of solutions may contain typos or errors.

## Chapter 2

- 2.1 0.61  
2.2 (a) 0.15; (b) 0.5; (c) 0.85  
2.3 0.35  
2.4 (a)  $1/3$ ; (b) 0; (c)  $4/21$   
2.5 0.2; 0.5  
2.6 (a)  $S = \{(Head, 1), (Head, 2), \dots, (Tail, 6)\}$ ; (b)  $5/12$   
2.7 Hint: You may define:  $X = 1$  if a person has been unemployed and  $X = 0$  otherwise.  
2.8 (a) 0.4, 0, 1, 0.6, 0, 1, 0.6; (b)  $1/9$ ,  $1/9$ ,  $1/3$ ,  $4/9$ , etc.; (c) 0.43, 0.16, 1, 0.52, 0.16, 1, 0.52  
2.9 (a) 0.3456, 0.3456, 0.1296; (b) 0.351, 0.1355, 0.0471  
2.10 (a)  $1/4$ ,  $1/4$ , 0,  $1/4$ ,  $1/2$ ; (b)  $1/4$ ,  $1/4$ , 0,  $1/2$ , 0

## Chapter 3

- 3.2 Hint: use table 3.1 on page 28.  
3.3  $5/3$ , 5,  $20/9$   
3.4  $4/3$ , 2,  $2/9$   
3.5  $1/2$   
3.6  $1/2$   
3.7 (a) (i) 1,  $1/4$ ; (ii)  $1/2$ ,  $1/4$ ; (iii)  $3/4$ ,  $1/4$ ; (b) (i)  $1/2$ , 0; (ii)  $\exp(-2)$ ,  $\exp(-3)$  (iii) 0, 0.047

## Chapter 4

- 4.1 (a)  $3(2x^2 + 1)/22$ ; (b)  $3(8/3 + 2y)/11$ ; (c)  $2(x^2 + y)/(2x^2 + 1)$   
4.2  $P(A) = 19/44$ ;  $P(A|x) = (1 + 4x^2)/(4 + 8x^2)$   
4.3  $(x^2 + y)/(8/3 + 2y)$

## Chapter 5

- 5.1 (a)  $(2 + 3x^2)/(3 + 6x^2)$ ; (b)  $\text{Cov}(X, Y) = -2/121$   
5.2 (a)  $E(Y|x=1) = 0.5$ ,  $E(Y|x=2) = 0.75$ ,  $E(Y|x=3) = 0.5$ ; (b) 0.6  
5.3 (a) 42, 2500, 500, 3000; (b)  $E^*(X|Z) = Z$ ; (c) 54; (d)  $E^*(Z|X) = 7 + 5/6X$ ; (e) 52  
5.4  $E^*(Y|X) = 6 + (5/7)X$ ,  $E^*(Y|Z) = (6/7)Z$   
5.6 True

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**M Mark**



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