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

This 'unofficial' set of solutions may contain types 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) $S = \{(Head, 1), (Head, 2), ..., (Tail, 6)\};$ (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) 0.251, 0.1256, 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 23.
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

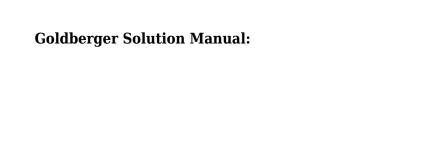
4.1 (a) $3(2x^2 + 1)/22$; (b) 3(8/3 + 2y)/11; (c) $2(x^2 + y)/(2x^2 + 1)$ 4.2 P(A) = 19/44; $P(A|x) = (1 + 4x^2)/(4 + 8x^2)$ 4.3 $(x^2 + y)/(8/3 + 2y)$

Chapter 5

- 5.1 (a) $(2 + 3x^2) / (3 + 6x^2)$; (b) Cov (X, Y) = -2/1215.2 (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

Goldberger Solution Manual

Xiaolong Qi



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