

Simple Linear Regression: R2

Consider now the simple linear regression model as the DGP, i.e. for $y = \beta_0 + \beta_1 x$,

(a) The table shows the sample mean of y (and its standard error) for each of the two cases. The difference in the sample means is 0.007 with a standard error of 0.005. The authors explain that since both lead papers have a large influence on the 1992 study, yet 1992 people in the population, the the standard error is large (which explains the difference in standard errors despite not $n = 10,000$ in 1992 vs 1993).

	1992	1993	SE
Lead	0.007	0.007	0.005
No Lead	0.000	0.000	0.005
Difference		0.007	0.005

(b) The regression is

$$\text{Effect} = \beta_0 + \beta_1 \text{Lead} + \beta_2 \text{Lead}^2 + \beta_3 \text{Year} + \beta_4 \text{Lead} \times \text{Year} + \beta_5 \text{Lead}^2 \times \text{Year}$$

(c) The third coefficient is the intercept, which shows the (total) effect when $\text{Lead} = 0$ and $\text{Year} = 0$. To obtain the level of the dependent variable

The second coefficient β_1 is the coefficient that shows the effect of lead on the effect depending on the comparing 1992 and 1993 with lead papers (lead = 1) and no lead papers (lead = 0). But the value of β_1 , the difference in growth and effect depending on the

$$\text{Effect}_{\text{lead}} = 0 - \text{Effect}_{\text{no lead}} = 0 - 0.000 = 0.007$$

The third coefficient β_2 measures the effect of lead on the effect depending on the comparing 1992 and 1993 with $\text{lead} = 1$ and the effect with $\text{lead} = 0$. But the value of β_2 , the difference in growth and effect depending on the

$$\text{Effect}_{\text{lead}} = 0 - \text{Effect}_{\text{no lead}} = 0 - 0.000 = 0.007$$

(d) The difference is 0.007. The value without lead papers (lead = 0) is 0.000 for value with lead papers

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