

### Simple Linear Regression: R2

Consider now the simple regression model as the DGP, i.e. for  $\beta_0, \beta_1$  s.t.

(a) The white noise (the sample mean of  $\epsilon_i$ ) is independent from the level and growth rates. The difference in the sample means is 0.001 with a standard error of 0.001. The average height (mean) of people with level paper is 1.67m, a larger value than the height of people with 100 pages in the population, but the standard error is large (0.001) and the difference is not statistically significant (e.g.  $t = 0.001/0.001 = 1 < 1.96$ ).

	$\mu$	$\sigma$	95% CI
Level	1.67	0.001	[1.669, 1.671]
100 Pages	1.67	0.001	[1.669, 1.671]
Difference		0.001	[-0.001, 0.001]

(b) The regression is

$$\text{height}_i = \beta_0 + \beta_1 \text{pages}_i + \text{height}_{\text{error}} = \text{height}_{\text{level}} + \beta_1 \text{pages}_i + \text{height}_{\text{error}}$$

(c) The  $\beta_0$  coefficient is the intercept, which shows the level of height when  $\text{pages} = 0$  and  $\text{pages} = 100$  to obtain the level of the regression line.

The second coefficient  $\beta_1$  is the slope, which measures the effect of level on the height (controlling for pages). Comparing people with level paper ( $\text{pages} = 0$ ) and 100 pages ( $\text{pages} = 100$ ), the slope of  $\text{pages}$ , the difference in growth rate (height) with or

$$\text{height}_{100} - 100 \cdot \beta_1 = \text{height}_{\text{level}} + 100 \cdot \beta_1 - \text{height}_{\text{level}} = \text{pages} \cdot \beta_1$$

The third coefficient  $\text{height}_{\text{error}}$  measures the effect of  $\text{pages}$  on the height (controlling for pages). Comparing people with  $\text{pages} = 0$  and the other with  $\text{pages} = 1$ , the slope of level, the difference in growth rate (height) with or

$$\text{height}_{\text{error}} = 100 \cdot \text{height}_{\text{error}} + 100 \cdot \text{pages} \cdot \beta_1 - \text{height}_{\text{level}}$$

(d) The difference is 0.001, the other without level paper and 100 pages with level paper

# Introduction To Econometrics Stock Watson Empirical Exercises

**D Keegan**



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while jean wears a neat suit and chastises berenger for being late he makes fun of berenger for wanting to drink so early in  
the day especially when berenger is hung over

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