

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

Goldberger Solution Manual

AW Rasmussen



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