

12. **True.** When a regressor has large variability in its values, $\sum (X_i - \bar{X})^2$ would be large, leading to small variance or standard error of the estimates (they are estimated with high precision).
13. **True.** As $t = \frac{\hat{\beta} - \beta}{se(\hat{\beta})}$
When $se(\hat{\beta})$ is large, t would be small, so the probability of not rejecting the null hypothesis (where it may be false) increases which is called type II error.
14. **True.** As it would decrease the degree of collinearity, leading to small standard error and hence significant coefficients, but take care of the misspecification problem which arises due to excluding relevant variables according to the theory and this problem leads to biased estimates.
15. **True.** As $VIF = \frac{1}{1 - R_j^2}$
When $R_j^2 = 0.9$, $VIF = \frac{1}{0.1} = 10$
So $VIF > 10$, when $R_j^2 > 0.9$ *very high correlation*.
16. **False.** As $TOL = \frac{1}{VIF} = 1 - R_j^2$
When R_j^2 approaches 1, TOL would converge to zero.
17. **False.** They are counterpart to each other.
18. **False.** As in the case of severe multicollinearity, the R^2 would be relatively high while all or some of the partial slope coefficients are individually statistically insignificant on the basis of the usual t test.

Problem 2: Questions

- a. The following are the steps to detect multicollinearity:
1. Examine the tolerance and VIF values.
 2. The tolerance value should be greater than 0.1.
 3. The VIF value should be less than 10.
 4. The tolerance value should be greater than 0.1 and the VIF value should be less than 10.
- b. The following are the steps to detect multicollinearity:
1. Examine the tolerance and VIF values.
 2. The tolerance value should be greater than 0.1.
 3. The VIF value should be less than 10.
 4. The tolerance value should be greater than 0.1 and the VIF value should be less than 10.

Essential Of Econometrics Solution

Mike Rosser



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several of these exercises Please report any errors typos or suggestions to Badi H Baltagi Department of Economics Texas A M University College Station Texas 77843 4228 Telephone 409 845 7380 Fax 409 847 8757 or send EMAIL toBadi econ tamu edu Table of Contents Preface V Chapter 2 A Review of Some Basic Statistical Concepts Chapter 3 Simple Linear Regression

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Econometrics,2nd Rev.Ed Badi Hani Baltagi,1998 This reference introduces the basic econometric methods and the underlying assumptions behind them It also includes a simple and concise treatment of more advanced topics in time series spatial correlation limited dependent variables and panel data models as well as specification testing Gauss Newton regressions and regression diagnostics The strengths of this book lie in presenting difficult material in a simple yet rigorous manner In addition the book features a set of empirical illustrations that demonstrate some of the basic results The empirical exercises are solved using several econometric software packages **Solar Power Generation Problems, Solutions and Monitoring** Peter Gevorkian,2016-03-07 This book is a valuable resource for researchers professionals and graduate

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