

Introductory Econometrics

FINAL EXAMINATION

- INSTRUCTIONS:**
- This is the open-book exam, all materials can be used in the room except laptop
 - Time allowed: 90 minutes.
 - Mark for each question is given next to the question's number.

In order to explain the US defense budget, you are using the data from 1962 to 1981 with the following variables (all measured in billions USD) and estimate the corresponding model (Model 1). (Use $\alpha=0.05$ for references)

- Y_t : Defense budget outlay for year t
 X_2 : GNP for year t
 X_3 : US military sales in year t
 X_4 : Aerospace industry sales in year t
 $D1_t$: Dummy variable presenting the military conflict involving more than 100,000 troops; $D1_t=1$ if more than 100,000 troops are involved and equal to 0 if fewer than 100,000 troops are involved.

Dependent Variable: Y		Sample: 1962 1981		
Method: Least Squares		Included observations: 20		
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	21.40251	1.496947	14.29744	0.0000
D1	-48.21987	6.871544	-7.017328	0.0000
X2	0.013879	0.003207	4.328062	0.0008
X3	0.073146	0.203805	0.358902	0.7254
X4	1.389753	0.130197	10.67423	0.0000
X4*D1	1.540792	0.325005	4.740818	0.0004
X2*D1	0.022406	0.005781	3.876038	0.0019
R-squared	0.996366	Mean dependent var	83.86000	
Adjusted R-squared	0.994688	S.D. dependent var	28.97771	
S.E. of regression	2.111972	Akaike info criterion	4.602338	
Sum squared resid	57.98554	Schwarz criterion	4.950845	
Log likelihood	-39.02338	F-statistic	593.9815	
Durbin-Watson stat	2.233771	Prob(F-statistic)	0.000000	

1. [10] Explain the meaning of each estimated coefficient and R^2 in the above model.
2. [10] Test for significance of each independent variable and test for overall significance of the model.
3. [15] Conduct the test of autocorrelation in the model using the information above. State clearly the conditions to apply this test? If those conditions are not met, name other tests you can use instead.
4. [10] When GNP increases by 1 bil USD (other variables unchanged), what is the confidence interval of the difference in the changing levels of defense budget between the cases of there are more than 100,000 or fewer than 100,000 troops involved in the military conflict?

Final Exam Econometrics 2010

ML Morrison



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