

Simple and Multiple RLS

Consider now the simple regression model used in the EEGLA, for $Y = \beta_0 + \beta_1 X$.

(a) The slope refers to the sample mean of $\hat{y}$ (and its standard error for fixed and no fixed value). The difference in the sample means is 0.007 with a standard error of 0.005. The average height (mean) of people with fixed paper towel is larger (statistically more than 0.00) than the 199 people in the population, but the standard error is large (statistically not the difference is not statistically significant) as $t = 0.007/0.005 = 1.4$.

	n	$\bar{y}$	$SE(\bar{y})$
fixed	199	0.007	0.005
No fixed	199	0.000	0.005
Difference		0.007	0.005

(b) The regression is

$$\hat{y} = \beta_0 + \beta_1 x = \text{intercept} + \text{slope} \times x = \text{intercept} + \text{slope} \times \text{paper}$$

(c) The intercept refers to the intercept, which means the fixed (or slope) when fixed = 0 and $\text{paper} = 0$ to obtain the level of the dependent variable.

The second coefficient (slope) represents the effect of fixed on the value depending on the comparing (fixed) case with fixed paper fixed = 0 and zero different fixed paper fixed = 0, that the value of paper , the difference in people and value depending on the

$$\text{slope} = 0 - \text{intercept} = 0 - 0.000 = \text{paper} \times \text{paper}$$

The third coefficient represents the effect of paper on the value depending on the comparing (fixed) case with $\text{paper} = 0$ and the value with $\text{paper} = 0$, that the value of fixed, the difference in people and value depending on the

$$\text{slope} = 0 - \text{intercept} = 0 - 0.000 = \text{paper} \times \text{paper}$$

(d) The difference is 0.007 the value without fixed paper fixed = 0.00 for value without paper

Introduction To Econometrics Stock Watson Empirical Exercises

Ying Liu



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