

Simple Linear Regression: R2

Consider now the simple regression model as the DGP, for $\beta_0 = 0$, $\beta_1 = 1$.

(a) The table shows the sample mean of y (and its standard error) for each of the two cases. The difference in the sample means is 0.001 with a standard error of 0.001. The authors explain that since both lead papers have a large influence on the 1992 study, yet 1992 people in the population, the standard error is large (which makes the difference in sample means slightly not so $\sim 0.001/0.001 = 1$).

	1992	1993	Diff
Lead	0.001	0.001	0.000
Std. Error	0.001	0.001	0.001
Difference		0.000	0.000

(b) The regression is

$$\text{diff}_{it} = \beta_0 + \beta_1 \text{lead}_{it} + \text{error}_{it} = \text{lead}_{it} + \text{error}_{it} \\ \text{diff}_{it} = \text{lead}_{it} + \text{error}_{it} \quad \text{diff}_{it} = \text{lead}_{it} + \text{error}_{it}$$

(c) The β_0 coefficient is the intercept, which shows the level of diff when $\text{lead} = 0$ and $\text{lead} = 1$ to obtain the level of the dependent var.

The second coefficient is the parameter, which shows the effect of lead on the diff. Assuming $\text{diff}_{it} = 0$ and $\text{lead}_{it} = 1$ and $\text{error}_{it} = 0$, then the value of diff_{it} is 0.001, which is slightly not equal to 0.

$$\text{diff}_{it} = 0 + \text{lead}_{it} + \text{error}_{it} = 0 + 0.001 + 0.000 = 0.001$$

The third coefficient is the parameter, which shows the effect of lead on the diff. Assuming $\text{diff}_{it} = 0$ and $\text{lead}_{it} = 1$ and $\text{error}_{it} = 0$, then the value of diff_{it} is 0.001, which is slightly not equal to 0.

$$\text{diff}_{it} = 0 + \text{lead}_{it} + \text{error}_{it} = 0 + 0.001 + 0.000 = 0.001$$

(d) The difference is 0.001, the value without lead paper was 0.001 for value without paper.

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