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Nov. 22, 2003, revised Dec. 27, 2003 Hayashi Econometrics Solution to Chapter 1 Analytical Exercises 1. (Reproducing the answer on p. 84 of the book)

Solution to Chapter 1 Analytical Exercises

Nov. 25, 2003, Revised February 23, 2010 Hayashi Econometrics Solution to Chapter 2 Analytical Exercises 1. For any $n > 0$, $\text{Prob}(j_{zn} > 1) = 1/n!$ as $n \rightarrow \infty$: So, $\lim_{n \rightarrow \infty} \text{Prob}(j_{zn} > 1) = 0$. On the other hand, $E(j_{zn}) = 1/n!$ as $n \rightarrow \infty$; which means that $\lim_{n \rightarrow \infty} E(j_{zn}) = 0$.

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Chapter 2, Exercise Answers Principles of Econometrics, 4e 4 Exercise 2.3 (Continued) (d) $\hat{\beta}_1 = 0.714286$ 0.228571 -1.257143 0.257143 -1.228571 1.285714 $\hat{\beta}_0 = 0$ e_i (e) $\hat{\beta}_0 = 0$ e_i EXERCISE 2.6 (a) The intercept estimate $b_1 = 240$ is an estimate of the number of

sodas sold when the temperature is 0 degrees Fahrenheit.

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Chapter 10 Solutions to Exercises 1 Solutions to Exercises in Chapter 10 10.1 The estimated coefficients and their standard errors (in parenthesis) for the various parts of this question are

given in the following table. Variable (a) (b) (c) (f) (g)

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