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CHAPTER 2

SOLUTIONS TO PROBLEMS

2.1 (i) Income, age, and family background (such as number of siblings) are just a few possibilities. It seems that each of these could be correlated with years of education. (Income and education are probably positively correlated; age and education may be negatively correlated because women in more recent cohorts have, on average, more education; and number of siblings and education are probably negatively correlated.)

(ii) Not if the factors we listed in part (i) are correlated with educ. Because we would like to hold these factors fixed, they are part of the error term. But if u is correlated with educ, then E(uleduc) ≠ 0, and so SLR.4 fails.

2.3 (i) Let $y_i = GPA_i$, $x_i = ACT_i$, and n = 8. Then $\overline{x} = 25.875$, $\overline{y} = 3.2125$, $\hat{\overline{z}}(x_i - \overline{x})(y_i - \overline{y}) =$

5.8125, and $\sum_{i=1}^{n} (x_i - \overline{x}_i)^2 = 56.875$. From equation (2.19), we obtain the slope as $\hat{\beta}_i =$

 $5.8125/56.875 \approx .1022$, rounded to four places after the decimal. From (2.17), $\hat{\xi}_0 = \overline{y} - \hat{\beta}_1 \overline{x} \approx 3.2125 - (.1022)25.875 \approx .5681$. So we can write

$$GPA = .5681 + .1022 ACT$$

m = 8.

The intercept does not have a useful interpretation because ACT is not close to zero for the population of interest. If ACT is 5 points higher, GPA increases by .1022(5) = .511.

(ii) The fitted values and residuals — rounded to four decimal places — are given along with the observation number i and GPA in the following table:

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Jeffrey M. Wooldridge

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