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Introduction to Econometrics (Stock and Watson, 2015) which serves as a basis for the lecture and the accompanying tutorials This process was facilitated considerably by knitr(Xie, 2019b) and R markdown (Allaire et al, 2019) In conjunction, both R packages provide powerful functionalities for dynamic report

Solutions to Odd-Numbered End-of-Chapter Exercises: Chapter 10

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Introduction to Econometrics James H Stock Harvard University Mark W Watson Princeton University FOURTH EDITION New York, NY

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Chapter 5

30 Stock/Watson - Introduction to Econometrics - Second Edition 5 (a) The estimated gain from being in a small class is 139 points This is equal to approximately 1/5 of the standard deviation in test scores, a moderate increase (b) The t-statistic is 139 25

Chapter 8

42 Stock/Watson - Introduction to Econometrics - Second Edition 3 (a) The regression functions for hypothetical values of the regression coefficients that are consistent with the educator's statement are: $\beta_1 > 0$ and $\beta_2 < 0$ When TestScore is plotted against STR the ...

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