

Answers to Odd-Numbered Exercises

Chapter One: An Overview of Regression Analysis

- 1-3. (a) Positive, (b) negative, (c) positive, (d) negative, (e) ambiguous, (f) negative.
- 1-5. (a) The coefficients in the new equation are not the same as those estimated in the previous equation because the sample is different. When the sample changes, so too can the estimated coefficients. In particular, the constant term can change substantially between samples; in our research for this exercise, for instance, we found one sample that had a negative intercept (and a very steep slope).
- (b) Equation 1.21 has the steeper slope ($6.38 > 4.30$) while Equation 1.24 has the greater intercept ($125.1 > 103.4$). They intersect at 9.23 inches above 5 feet (162.3 pounds).
- (c) Equation 1.24 misguesses by more than ten pounds on exactly the same three observations that Equation 1.21 does, but the sum of the squared residuals is greater for Equation 1.24 than for Equation 1.21. This is not a surprise, because the coefficients of Equation 1.21 were calculated using these data.
- (d) If it were our last day on the job, we'd probably use an equation that we'd calculate from both equations by taking the mean, or by taking an average weighted by sample size, of the two.
- 1-7. (a) The estimated slope coefficient of 5.77 represents the change in the size of a house (in square feet) given a one thousand dollar increase in the price of the house. The estimated intercept of 72.2 is the value of SIZE when PRICE equals zero; it includes the constant value of any omitted variables, any measurement errors, and/or an incorrect functional form.
- (b) No. All we have shown is that a statistical relationship exists between the price of a house and its size.
- (c) The new slope coefficient would be 0.00577 ($5.77/1000$), but nothing else would change.
- 1-9. (a) 101.40 is the estimated constant term, and it is an estimate of the bond price when the Federal funds rate equals zero, but since zero is outside the normal range of observation, this interpretation doesn't mean much (as is often the case). -4.78 is an estimate of the slope coefficient, and it tells us by how much bond prices will change when the federal funds rate increases by one unit (one percentage point). The sign of the estimated slope coefficient is as expected; as interest rates rise, the price of existing bonds is expected to fall. We typically do not develop hypotheses involving constant terms.
- (b) See equation 1.17; the equation *could* have been equivalently stated as $\hat{Y}_i = 101.40 - 4.78X_i + e_i$.
- (c) An error term is unobservable and shouldn't be included in an *estimated* equation from which we actually calculate a \hat{Y} . If the question is reworded to ask why a *residual* isn't included, then the answer becomes the same as for part (b) above.

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