

PROBLEMS AND SOLUTIONS

PROBLEMS

02.3.1. *Regression with an Evaporating Logarithmic Trend*, proposed by P.C.B. Phillips and Y. Sun.

Part A. The time series X_t is generated by the model

$$X_t = \alpha + \frac{\beta}{\ln t} + u_t, \quad t = 2, \dots, n \quad (1)$$

where α and β are unknown parameters whose least squares regression estimates are denoted by $\hat{\alpha}$ and $\hat{\beta}$, respectively. The error u_t in (1) is assumed to be *iid* $(0, \sigma^2)$ with finite fourth moment.

1. Show that $\hat{\alpha}$ and $\hat{\beta}$ are strongly consistent for α and β as $n \rightarrow \infty$.
2. Find the asymptotic distribution of $\hat{\alpha}$ and $\hat{\beta}$.

Part B. Suppose that u_t in (1) is the linear process

$$u_t = \sum_{i=0}^{\infty} c_i \varepsilon_{t-i}, \quad \text{with} \quad \sum_{j=0}^{\infty} j |c_j| < \infty \quad (2)$$

and where ε_t is *iid* $(0, \sigma^2)$ with finite fourth moment. Explain how you would modify your derivations in Part A to allow for such an error process in the regression model (1).

02.3.2. *Badly Weighted Least Squares*, proposed by R. Koenker and S. Portnoy.

Consider the classical linear regression model

$$y_i = x_i' \beta + u_i$$

with $V(u_i) = \sigma_i^2 > 0$, u_i independent over $i = 1, 2, \dots, n$, and $X = (x_i')_{i=1}^n$ of full column rank p .

Let $\Omega = \text{diag}(\sigma_1, \dots, \sigma_n)$ and assume $\sigma_i \neq \sigma_j$ for some $i \neq j$. The asymptotic covariance matrix of the weighted least squares estimator

$$\hat{\beta}(a) = (X' \Omega^{-2a} X)^{-1} X' \Omega^{-2a} y$$

is the Eicker–White matrix, $(X' X)^{-1} X' \Omega^2 X (X' X)^{-1}$ for $a = 0$, whereas for $a = 1$ we have $(X' \Omega^{-2} X)^{-1}$. For $a = \frac{1}{2}$ we obtain an expression for the asymptotic covariance matrix of the median regression estimator.

Econometric Techniques And Problems

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Table of Contents Econometric Techniques And Problems

1. Understanding the eBook Econometric Techniques And Problems
 - The Rise of Digital Reading Econometric Techniques And Problems
 - Advantages of eBooks Over Traditional Books
2. Identifying Econometric Techniques And Problems
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Econometric Techniques And Problems
 - User-Friendly Interface
4. Exploring eBook Recommendations from Econometric Techniques And Problems
 - Personalized Recommendations
 - Econometric Techniques And Problems User Reviews and Ratings
 - Econometric Techniques And Problems and Bestseller Lists
5. Accessing Econometric Techniques And Problems Free and Paid eBooks
 - Econometric Techniques And Problems Public Domain eBooks
 - Econometric Techniques And Problems eBook Subscription Services
 - Econometric Techniques And Problems Budget-Friendly Options
6. Navigating Econometric Techniques And Problems eBook Formats
 - ePub, PDF, MOBI, and More
 - Econometric Techniques And Problems Compatibility with Devices
 - Econometric Techniques And Problems Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Econometric Techniques And Problems
 - Highlighting and Note-Taking Econometric Techniques And Problems
 - Interactive Elements Econometric Techniques And Problems
8. Staying Engaged with Econometric Techniques And Problems

- Joining Online Reading Communities
- Participating in Virtual Book Clubs
- Following Authors and Publishers Econometric Techniques And Problems
- 9. Balancing eBooks and Physical Books Econometric Techniques And Problems
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Econometric Techniques And Problems
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Econometric Techniques And Problems
 - Setting Reading Goals Econometric Techniques And Problems
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Econometric Techniques And Problems
 - Fact-Checking eBook Content of Econometric Techniques And Problems
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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