



Antal blad /
Number of sheets

4 ✓

TENTAMEN / EXAMINATION

Anvisningar: Skriv din anonymitetskod på varje blad.
Endast en uppgift får lösas på varje blad.
Var vänlig skriv tydligt!

Instructions: Write your anonymous code on each sheet.
Answer only one question on each sheet.
Please write clearly!

Vänligen texta anonymitetskoden i textboxen enligt exempel nedan!
Please write the Anonymous Code clearly in the textbox like example below!

Bokstäver/Letters:

A-B-C-D-E-F-G-H-I-J-K-L-M-N-O
P-Q-R-S-T-U-V-W-X-Y-Z-Å-Ä-Ö

Siffror/Numbers:

Ø-1-2-3-4-5-6-7-8-9

Exempel:

A	B	C	1	7	Ø	-	Ø	1	7
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NEGC16 Applied Econometrics

Kurskod + Kurs / Course Code + Course:

Delkurs / Part course:

Anonymitetskod / Anonymous code =
Kurskod + kodnr / course code + code number
NEGC16 - Ø11 ✓

Tentamensdatum /
Examination date:
31/10-17

Behandlade uppgifter / Solved problems

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
X	X	X	X											
16	17	18	19	20	21	22	23	24	25	26	27	28	29	30

Ifylles av lärare / To be completed by the examiner

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
4,58	4,16	4,16	2,5											
16	17	18	19	20	21	22	23	24	25	26	27	28	29	30

Poäng / Marks gained: 15,4

Betyg / Grade: VG


Examin. lärare / Kursansvarig signatur / Signature of the examiner

Max poäng / Total marks gained:

Namnförtydligande / Clarification of the signature

För Gk poäng / Marks gained to be passed:



Skriv ej i detta område
 Leave this area blank

a) serial correlation and stochastic explanatory variables

b) $Y_t = \alpha + \beta_0 X_t + \beta_1 X_{t-1} + \beta_2 X_{t-2} + \dots + u_t$

d) $\frac{1}{1 - 1/2} = 2$ $4/2 = 2$
 $6 \cdot 2 = 12$

$\hat{Y}_t = 2 + 12X_t$

c) First we regress Y_t on X_t . Then we add X_{t-1} and regress Y_t on X_t and X_{t-1} . We then continue to add variables and regress Y_t on these, until one of the variables changes sign or becomes statistically insignificant. Then take the model before that one.

e) it is purely algebraic and has no anchoring to economic theory.

f) v. 18 vi. 23 vii. 28 viii. 31

Uppgift nr /
 Question no:

2

Poäng / Points
 awarded:

Lärarens
 anteckning
 Examiner's remarks:

6



Ange anonymitetskod / Write your anonymity code
 (Med icke anonym tentamen ange kurskod + namn + personnummer)
 (For non-anonymous exams write the course code + name + civic registration number)

NEGCI6-011

Löpande sidnr
 Consecutive no:

4

Skriv ej i detta område
 Leave this area blank

Uppgift nr /
 Question no:

4

Poäng / Points
 awarded:

Lärarens
 anteckning
 Examiner's remarks:

a) $Y_{1t} = \beta_{10} + \beta_{11} Y_{2t} + \gamma_{11} X_{1t} + U_{1t}$

$Y_{2t} = \beta_{20} + \beta_{21} Y_{1t} + \gamma_{22} X_{2t} + U_{2t}$

$Y_{1t} = \pi_{10} + \pi_{11} X_{1t} + \pi_{12} X_{2t} + U_{1t}$

$Y_{2t} = \pi_{20} + \pi_{21} X_{1t} + \pi_{22} X_{2t} + U_{2t}$

b) yes because they both exclude a variable that is included in the other.

c) $Y_{1t} = \beta_{10} + \beta_{11} Y_{2t} + U_{1t}$

$Y_{2t} = \beta_{20} + \beta_{21} Y_{1t} + \gamma_{22} X_{2t} + U_{2t}$

d) $Y_{1t} = \beta_{10} + \gamma_{11} X_{1t} + U_{1t}$

$Y_{2t} = \beta_{20} + \beta_{21} Y_{1t} + \gamma_{22} X_{2t} + U_{2t}$

e) since 0.673 is larger than 0.05 we reject H_0 and say that there is no endogeneity

f) xiii. 51 xv. 55 xv. 59 xvi. 63



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För Gk poäng / Marks gained to be passed: _____

Examin. lärare / Kursansvarig signatur / Signature of the examiner

Namnförtydligande / Clarification of the signature

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