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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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Econometrics Wooldridge Solution Manual

Jeffrey M. Wooldridge

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- 1. Understanding the eBook Econometrics Wooldridge Solution Manual
 - The Rise of Digital Reading Econometrics Wooldridge Solution Manual
 - Advantages of eBooks Over Traditional Books
- 2. Identifying Econometrics Wooldridge Solution Manual
 - 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 Econometrics Wooldridge Solution Manual
 - User-Friendly Interface
- 4. Exploring eBook Recommendations from Econometrics Wooldridge Solution Manual
 - Personalized Recommendations
 - Econometrics Wooldridge Solution Manual User Reviews and Ratings
 - Econometrics Wooldridge Solution Manual and Bestseller Lists
- 5. Accessing Econometrics Wooldridge Solution Manual Free and Paid eBooks
 - Econometrics Wooldridge Solution Manual Public Domain eBooks
 - Econometrics Wooldridge Solution Manual eBook Subscription Services
 - Econometrics Wooldridge Solution Manual Budget-Friendly Options
- 6. Navigating Econometrics Wooldridge Solution Manual eBook Formats

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- Econometrics Wooldridge Solution Manual Compatibility with Devices
- Econometrics Wooldridge Solution Manual Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Econometrics Wooldridge Solution Manual
 - Highlighting and Note-Taking Econometrics Wooldridge Solution Manual
 - Interactive Elements Econometrics Wooldridge Solution Manual
- 8. Staying Engaged with Econometrics Wooldridge Solution Manual
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Econometrics Wooldridge Solution Manual
- 9. Balancing eBooks and Physical Books Econometrics Wooldridge Solution Manual
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Econometrics Wooldridge Solution Manual
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Econometrics Wooldridge Solution Manual
 - Setting Reading Goals Econometrics Wooldridge Solution Manual
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Econometrics Wooldridge Solution Manual
 - $\circ \ \ Fact\text{-}Checking \ eBook \ Content \ of \ Econometrics \ Wooldridge \ Solution \ Manual$
 - 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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