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The results of the estimated models for parts (b)-(g) are summarized in the table on page 38. (b) The coefficient of SMALL is the difference between the average of the scores in the regular sized classes (918.36) and the average of the scores in small classes (931.94). That is $b_2 = 931.9419 - 918.0429 = 13.899$.

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Econometrics (60 points) Question 7: Short Answers (30 points) Answer parts 1-6 with a brief explanation. 1. Suppose the model of interest is $Y_i = 0 + 1 X_{1i} + 2 X_{2i} + u_i$, where $E(u|X) = 0$ and $E(u^2|X) =$ and X_1 and X_2 are uncorrelated in your sample. Will the bivariate regression of Y on X_i have the same coefficient estimate and standard ...

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Econometrics 2. Sample Questions

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