

Econometrics Cheat Sheet

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Data & Causality

Basics about data types and causality

Types of data

Experimental	Data from randomized experiment
Observational	Data collected passively
Cross-sectional	Multiple units, one point in time
Time series	Single unit, multiple points in time
Longitudinal (or Panel)	Multiple units followed over multiple time periods

Experimental data

- Correlation $\Rightarrow$ Causality
- Very rare in Social Sciences

Statistics basics

We examine a random sample of data to learn about the population

Random sample	Representation of population
Parameter (θ)	Some number describing population
Estimator of θ	Rule assigning value of θ to sample e.g. Sample average, $\bar{Y} = \frac{1}{N} \sum_{i=1}^N Y_i$
Estimate of θ	What the estimator spits out for a particular sample ($\hat{\theta}$)
Sampling distribution	Distribution of estimates across all possible samples
Bias of estimator $\hat{W}$	$E(\hat{W}) - \theta$
Efficiency	$\hat{W}$ efficient if $\text{Var}(\hat{W}) < \text{Var}(\hat{W}')$
Consistency	$\hat{W}$ consistent if $\hat{\theta} \rightarrow \theta$ as $N \rightarrow \infty$

Hypothesis testing

The way we answer yes/no questions about our population using a sample of data, e.g. "Does increasing public school spending increase student achievement?"

null hypothesis (H_0)	Typically, $H_0: \theta = 0$
alt. hypothesis (H_A)	Typically, $H_A: \theta \neq 0$
significance level (α)	Tolerance for making Type I error; e.g. 10%, 5%, or 1%
test statistic (T)	Some function of the sample of data
critical value (c)	Value of T such that reject H_0 if $ T > c$ c depends on α
p -value	c depends on if 1- or 2-sided test Largest α at which fail to reject H_0 ; reject H_0 if $p < \alpha$

Simple Regression Model

Regression is useful because we can estimate a *ceteris paribus* relationship between some variable x and our outcome y

$$y = \beta_0 + \beta_1 x + u$$

We want to estimate $\hat{\beta}_1$, which gives us the effect of x on y .

OLS formulas

To estimate β_0 and β_1 , we make two assumptions:

1. $E(u) = 0$
2. $E(u|x) = E(u)$ for all x

When these hold, we get the following formulas:

$$\hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x}$$

$$\hat{\beta}_1 = \frac{\widehat{Cov}(y, x)}{\widehat{Var}(x)}$$

Fitted values ($\hat{y}_i$)	$\hat{y}_i = \hat{\beta}_0 + \hat{\beta}_1 x_i$
residuals ($\hat{u}_i$)	$\hat{u}_i = y_i - \hat{y}_i$
Total Sum of Squares	$SST = \sum_{i=1}^N (y_i - \bar{y})^2$
Expl. Sum of Squares	$SSE = \sum_{i=1}^N (\hat{y}_i - \bar{y})^2$
Resid. Sum of Squares	$SSR = \sum_{i=1}^N \hat{u}_i^2$
R-squared (R^2)	$R^2 = \frac{SSE}{SST}$ "frac. of var. in y explained by x "

Algebraic properties of OLS estimates

- $\sum_{i=1}^N \hat{u}_i = 0$ (mean & sum of residuals is zero)
- $\sum_{i=1}^N x_i \hat{u}_i = 0$ (zero covariance bet. x and residuals)
- The OLS line (RRF) always passes through $(\bar{x}, \bar{y})$
- $SSE + SSR = SST$
- $0 \leq R^2 \leq 1$

Interpretation and functional form

- Our model is restricted to be linear in parameters
- But not linear in x
- Other functional forms can give more realistic model

Model	DV	RHS	Interpretation of β_1
Level-level	y	x	$\Delta y = \beta_1 \Delta x$
Level-log	y	$\log(x)$	$\Delta y = (\beta_1/100) (1\% \Delta x)$
Log-level	$\log(y)$	x	$\% \Delta y = (100\beta_1) \Delta x$
Log-log	$\log(y)$	$\log(x)$	$\% \Delta y = \beta_1 \% \Delta x$
Quadratic	y	$x + x^2$	$\Delta y = (\beta_1 + 2\beta_2 x) \Delta x$

Note: DV = dependent variable; RHS = right hand side

Multiple Regression Model

Multiple regression is more useful than simple regression because we can more plausibly estimate *ceteris paribus* relationships (i.e. $E(u|x) = E(u)$ is more plausible)

$$y = \beta_0 + \beta_1 x_1 + \dots + \beta_k x_k + u$$

$\beta_1, \dots, \beta_k$: partial effect of each of the x 's on y

$$\hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x}_1 - \dots - \hat{\beta}_k \bar{x}_k$$

$$\hat{\beta}_1 = \frac{\widehat{Cov}(y, \text{residualized } x_1)}{\widehat{Var}(\text{residualized } x_1)}$$

where "residualized x_j " means the residuals from OLS regression of x_j on all other x 's (i.e. $x_1, \dots, x_{j-1}, x_{j+1}, \dots, x_k$)

Gauss-Markov Assumptions

1. y is a linear function of the x 's
2. y and x 's are randomly sampled from population
3. No perfect multicollinearity
4. $E(u|x_1, \dots, x_k) = E(u) = 0$ (Unconditional Exogeneity)
5. $\text{Var}(u|x_1, \dots, x_k) = \text{Var}(u) = \sigma^2$ (Homoskedasticity)

When (1)-(4) hold: OLS is unbiased, i.e. $E(\hat{\beta}_j) = \beta_j$

When (1)-(5) hold: OLS is Best Linear Unbiased Estimator

Variance of u (a.k.a. "error variance")

$$\sigma^2 = \frac{SSR}{N - K - 1}$$
$$= \frac{1}{N - K - 1} \sum_{i=1}^N \hat{u}_i^2$$

Variance and Standard Error of $\hat{\beta}_j$

$$\text{Var}(\hat{\beta}_j) = \frac{\sigma^2}{SST_j(1 - R_j^2)}, j = 1, 2, \dots, k$$

where

$$SST_j = (N - 1) \text{Var}(x_j) = \sum_{i=1}^N (x_{ij} - \bar{x}_j)^2$$

$R_j^2 = R^2$ from a regression of x_j on all other x 's

Standard deviation: $\sqrt{N \widehat{Var}}$

Standard error: $\sqrt{\widehat{Var}}$

$$\text{se}(\hat{\beta}_j) = \sqrt{\frac{\sigma^2}{SST_j(1 - R_j^2)}}, j = 1, \dots, k$$

Classical Linear Model (CLM)

Add a 6th assumption to Gauss-Markov:

- 6. u is distributed $N(0, \sigma^2)$

Need this to know what the distribution of $\hat{\beta}_j$ is. Otherwise, can't conduct hypothesis tests about the β 's

Testing Hypotheses about the β 's

Under A (1)-(6), can test hypotheses about the β 's

t-test for simple hypotheses

To test a simple hypothesis like

$$H_0: \beta_1 = 0$$

$$H_A: \beta_1 \neq 0$$

use a t-test:

$$t = \frac{\hat{\beta}_1 - 0}{\text{se}(\hat{\beta}_1)}$$

where 0 is the null hypothesized value.

Reject H_0 if $p < \alpha$ or if $|t| > c$ (See: Hypothesis testing)

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Du Zhang, Jeffrey J P Tsai



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Learning and Practicing Econometrics, SAS Handbook R. Carter Hill,1993-01-26 Designed to promote students understanding of econometrics and to build a more operational knowledge of economics through a meaningful combination of words symbols and ideas Each chapter commences in the way economists begin new empirical projects with a question and an economic model then proceeds to develop a statistical model select an estimator and outline inference procedures

Contains a copious amount of problems experimental exercises and case studies **Introductory Econometrics** Hamid Seddighi,2013-03-01 This book constitutes the first serious attempt to explain the basics of econometrics and its applications in the clearest and simplest manner possible Recognising the fact that a good level of mathematics is no longer a necessary prerequisite for economics financial economics undergraduate and postgraduate programmes it introduces this key subdivision of economics to an audience who might otherwise have been deterred by its complex nature *Econometric*

Modeling in Economic Education Research William E. Becker Jr.,Rolf A. Walstad,2012-12-06 Since its establishment in the 1950s the American Economic Association s Committee on Economic Education has sought to promote improved instruction in economics and to facilitate this objective by stimulating research on the teaching of economics These efforts are most apparent in the sessions on economic education that the Committee organizes at the Association s annual meetings At these sessions economists interested in economic education have opportunities to present new ideas on teaching and research and also to report the findings of their research The record of this activity can be found in the Proceedings of the American Economic Review The Committee on Economic Education and its members have been actively involved in a variety of other

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Encyclopedia of Measurement and Statistics Neil J. Salkind, 2007 Publisher Description **Learning and Practicing Econometrics** William E. Griffiths, R. Carter Hill, George G. Judge, 1993-03-02 Designed to promote students understanding of econometrics and to build a more operational knowledge of economics through a meaningful combination of words symbols and ideas Each chapter commences in the way economists begin new empirical projects with a question and an economic model then proceeds to develop a statistical model select an estimator and outline inference procedures Contains a copious amount of problems experimental exercises and case studies Methods in Experimental Economics Joachim Weimann, Jeannette Brosig-Koch, 2019-07-12 This textbook provides a hands on and intuitive overview of the methodological foundations of experimental economics Experimental economic research has been an integral part of economic science for quite some time and is gaining more and more attention in related disciplines The book addresses the design and execution of experiments the evaluation of experimental data and the equipment of an experimental laboratory It illustrates the challenges involved in designing and conducting experiments and helps the reader to address them in practice

The Theory and Practice of Econometrics George G. Judge, William E. Griffiths, R. Carter Hill, Helmut Lütkepohl, Tsoung-Chao Lee, 1991-01-16 This broadly based graduate level textbook covers the major models and statistical tools currently used in the practice of econometrics It examines the classical the decision theory and the Bayesian approaches and contains material on single equation and simultaneous equation econometric models Includes an extensive reference list for each topic *Machine Learning Applications In Software Engineering* Du Zhang, Jeffrey J P Tsai, 2005-02-21 Machine learning deals with the issue of how to build computer programs that improve their performance at some tasks through experience Machine learning algorithms have proven to be of great practical value in a variety of application domains Not surprisingly the field of software engineering turns out to be a fertile ground where many software development and maintenance tasks could be formulated as learning problems and approached in terms of learning algorithms This book deals with the subject of machine learning applications in software engineering It provides an overview of machine learning summarizes the state of the practice in this niche area gives a classification of the existing work and offers some application guidelines Also included in the book is a collection of previously published papers in this research area *Rescuing Econometrics* Duo Qin, 2023-12-01 Haavelmo's 1944 monograph The Probability Approach in Econometrics

is widely acclaimed as the manifesto of econometrics This book challenges Haavelmo's probability approach shows how its use is delivering defective and inefficient results and argues for a paradigm shift in econometrics towards a full embrace of machine learning with its attendant benefits Machine learning has only come into existence over recent decades whereas the universally accepted and current form of econometrics has developed over the past century A comparison between the two is however striking The practical achievements of machine learning significantly outshine those of econometrics confirming the presence of widespread inefficiencies in current econometric research The relative efficiency of machine learning is based on its theoretical foundation and particularly on the notion of Probably Approximately Correct PAC learning Careful examination reveals that PAC learning theory delivers the goals of applied economic modelling research far better than Haavelmo's probability approach Econometrics should therefore renounce its outdated foundation and rebuild itself upon PAC learning theory so as to unleash its pent up research potential The book is catered for applied economists econometricians economists specialising in the history and methodology of economics advanced students philosophers of social sciences

Dispute Settlement Reports 2003 World Trade Organization, 2005-11-03 The authorized paginated WTO Dispute Settlement Reports in English cases for 2003 *Economics Reading Lists, Course Outlines, Exams, Puzzles & Problems: Econometrics reading lists*, 1995 **Handbook of Research Methods for Studying Daily Life** Matthias R. Mehl, Tamlin S.

Conner, 2013-10-01 Bringing together leading authorities this unique handbook reviews the breadth of current approaches for studying how people think feel and behave in everyday environments rather than in the laboratory The volume thoroughly describes experience sampling methods diary methods physiological measures and other self report and non self report tools that allow for repeated real time measurement in natural settings Practical guidance is provided to help the reader design a high quality study select and implement appropriate methods and analyze the resulting data using cutting edge statistical techniques Applications across a wide range of psychological subfields and research areas are discussed in detail

Econometrics Bruce Hansen, 2022-08-16 The most authoritative and up to date core econometrics textbook available Econometrics is the quantitative language of economic theory analysis and empirical work and it has become a cornerstone of graduate economics programs Econometrics provides graduate and PhD students with an essential introduction to this foundational subject in economics and serves as an invaluable reference for researchers and practitioners This comprehensive textbook teaches fundamental concepts emphasizes modern real world applications and gives students an intuitive understanding of econometrics Covers the full breadth of econometric theory and methods with mathematical rigor while emphasizing intuitive explanations that are accessible to students of all backgrounds Draws on integrated research level datasets provided on an accompanying website Discusses linear econometrics time series panel data nonparametric methods nonlinear econometric models and modern machine learning Features hundreds of exercises that enable students to learn by doing Includes in depth appendices on matrix algebra and useful inequalities and a wealth of real world examples Can

serve as a core textbook for a first year PhD course in econometrics and as a follow up to Bruce E Hansen's Probability and Statistics for Economists Bibliographic Guide to Business and Economics New York Public Library. Research Libraries,1976 **Forthcoming Books** Rose Arny,2001 *Econometric Methods with Applications in Business and Economics* Christiaan Heij,Paul de Boer,Philip Hans Franses,Teun Kloek,Herman K. van Dijk,All at the Erasmus University in Rotterdam,2004-03-25 Nowadays applied work in business and economics requires a solid understanding of econometric methods to support decision making Combining a solid exposition of econometric methods with an application oriented approach this rigorous textbook provides students with a working understanding and hands on experience of current econometrics Taking a learning by doing approach it covers basic econometric methods statistics simple and multiple regression nonlinear regression maximum likelihood and generalized method of moments and addresses the creative process of model building with due attention to diagnostic testing and model improvement Its last part is devoted to two major application areas the econometrics of choice data logit and probit multinomial and ordered choice truncated and censored data and duration data and the econometrics of time series data univariate time series trends volatility vector autoregressions and a brief discussion of SUR models panel data and simultaneous equations Real world text examples and practical exercise questions stimulate active learning and show how econometrics can solve practical questions in modern business and economic management Focuses on the core of econometrics regression and covers two major advanced topics choice data with applications in marketing and micro economics and time series data with applications in finance and macro economics Learning support features include concise manageable sections of text frequent cross references to related and background material summaries computational schemes keyword lists suggested further reading exercise sets and online data sets and solutions Derivations and theory exercises are clearly marked for students in advanced courses This textbook is perfect for advanced undergraduate students new graduate students and applied researchers in econometrics business and economics and for researchers in other fields that draw on modern applied econometrics **Resources in Education** ,1984

Optimal Learning Warren B. Powell,Ilya O. Ryzhov,2013-07-09 Learn the science of collecting information to make effective decisions Everyday decisions are made without the benefit of accurate information Optimal Learning develops the needed principles for gathering information to make decisions especially when collecting information is time consuming and expensive Designed for readers with an elementary background in probability and statistics the book presents effective and practical policies illustrated in a wide range of applications from energy homeland security and transportation to engineering health and business This book covers the fundamental dimensions of a learning problem and presents a simple method for testing and comparing policies for learning Special attention is given to the knowledge gradient policy and its use with a wide range of belief models including lookup table and parametric and for online and offline problems Three sections develop ideas with increasing levels of sophistication Fundamentals explores fundamental topics including adaptive learning ranking

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