

## מבוא לאקונומטריקה

### תרגיל 7

1

(Y)

	:	.	,		50
					- L
( 0 )			1		- P
			1		- M
			1		- CH

:

$$\hat{Y} = 178 + 144 / L + 103P + 127M + 233CH + 191(P \cdot M) - 77(P \cdot CH)$$

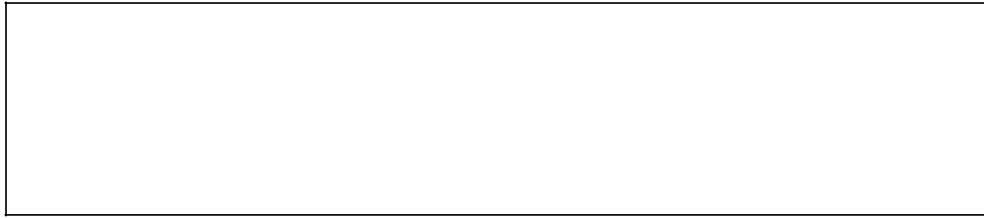
?      100      .

?      100      .

?      100      .

?

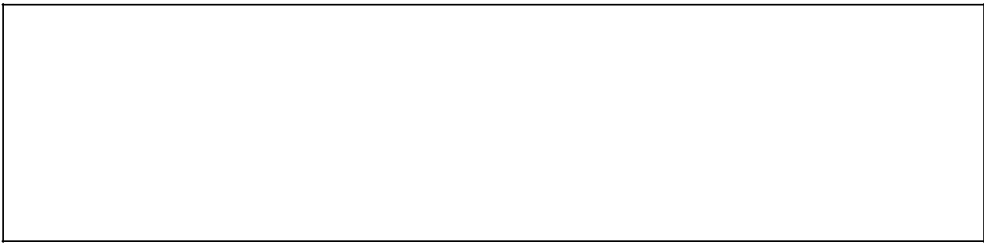
900



.20%-

200

?



2

25% -

, 2000-

.0 -

t

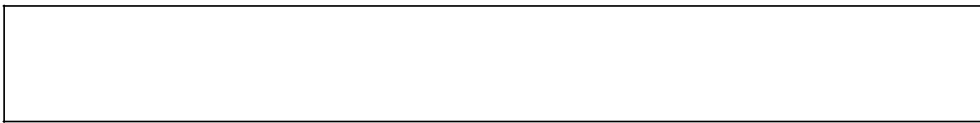
1-

.t

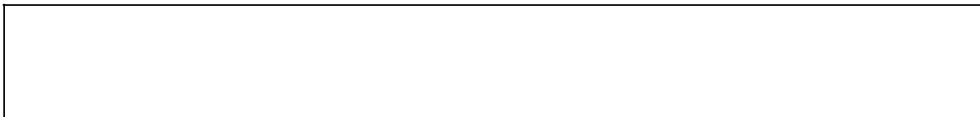
-  $Y_t$

-  $D_t$

.1



.2



:

60

$$\hat{Y}_t = 7766.48 + 1876.31D_t$$

(542.23) (548.76)

$$R^2 = 0.16775$$

? , .3

? , .4

. t ?0.05 , .5

. F ?0.05 , .6

(0.05 " ) ? 2000 - , .7

(0.05 " ) ? , .8

95% .9

/ ? 2000 .10

/ ? 0 .11

60 .12

\_\_\_\_\_ ? ' .

\_\_\_\_\_ ? .13

. .14

.15

1 .KODESH

,( )

.0 KODESH

.KODESH<sub>t</sub> - D<sub>t</sub>

, .16

? .

(. : )

?

? 0 1 / •

/ •

? , / •

? , / •

\_\_\_\_\_ ? .17

? .18

, , ,

, , ,

?

?

? *D · KODESH* / ■

? *D · KODESH* / ■

$Y = r + s D + u$  / ■

?  $Y = x + u KODESH + \hat{\phantom{x}}$  / ■

? / ■

3

( )

- Y

- X

- D

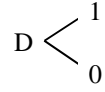
0 - ,

"

1 -

:

D



"

18

$$(1) \hat{Y} = 27814.50 + 3837.15X$$

(2607.20)      (1074.79)

$$R^2 = 0.41$$

$$(2) \hat{Y} = 26038.58 + 3632.71X + 5471.45D + 732.71(D \cdot X)$$

(1830.56)      (847.55)      (1168.84)      (114.33)

$$R^2 = 0.49$$

-

"

"

":

.1

:

,"

$$H_0 : S_D = S_{D \cdot X} = 0$$

?

0.05 " ?

F

.2

. , .3

?2

. .4

(. (2) )? .

: (2) .5

, " ,

---

, " ,

---

, .6

. 3000 , "

---

, .7

. 4000 , "

---

:

$$Y_i = B_0 + B_1 D_i + B_2 H_i + B_3 D_i H_i + u_i$$

:

*H- D*

$$D = \begin{cases} 1 & / \\ 0 & / \end{cases}$$

$$H = \begin{cases} 1 \\ 0 \end{cases}$$

.i

- $Y_i$ 

:

$$n = 20 \quad \hat{B}_0 = 5000 \quad \hat{B}_1 = 2000 \quad \hat{B}_2 = 1500 \quad \hat{B}_3 = -1000$$

:

**.1**


o

o

o

o

o

o



:

$B_3 - B_2, B_1, B_0$

.2

o

o

o

.3

.4

.5

?

"

.6

?

,

"

.7

.8

.9

.10

5

:

( " ) - Y

.0 - 1 - D

Y	D
30	1
50	0
80	0
40	1

. D Y

?

?

Model 1: OLS, using observations 1-4

Dependent variable: mr

	coefficient	std. error	t-ratio	p-value
const	65	11.18034	5.813777	0.028334
D	-30	15.81139	-1.89737	0.198216

R-squared	0.642857	Adjusted R-squared	0.464286
F(1, 2)	3.6	P-value(F)	0.198216

.(F t - ) 0.05 " ?