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מבוא לאקונומטריקה

תרגיל 5

מבחני השערה ורווחי סמך על S

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$i = 1, 2, \dots, 15$, 15 MACKY

$.i$ - Y_i

$.i$ - $OTHER_i$

$.i$ - $PIRSUM_i$

$.i$ - $PARK_i$

:

$$Y = r + s_1 OTHER + s_2 PIRSUM + s_3 PARK + u$$

:

$$\hat{Y}_i = 12,192 - \underset{(484)}{975} \cdot OTHER_i + \underset{(0.073)}{0.455} \cdot PIRSUM_i + \underset{(298)}{682} \cdot PARK_i$$

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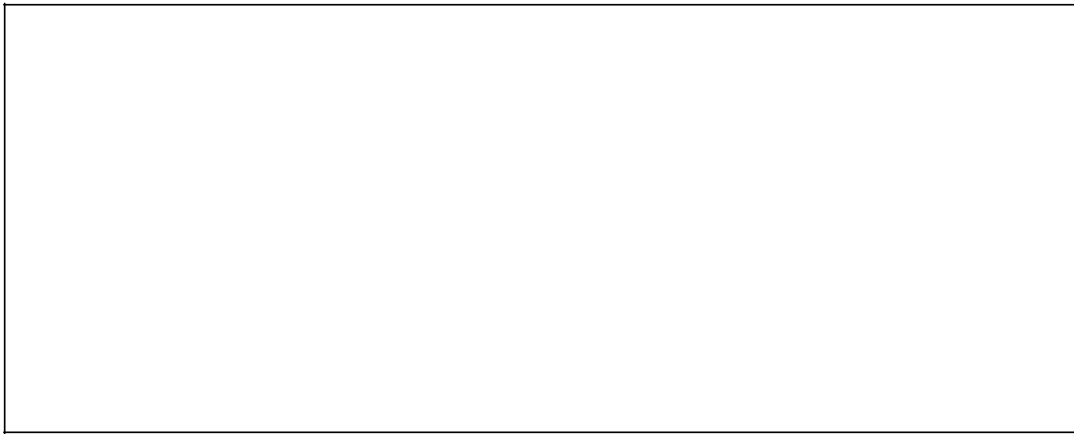
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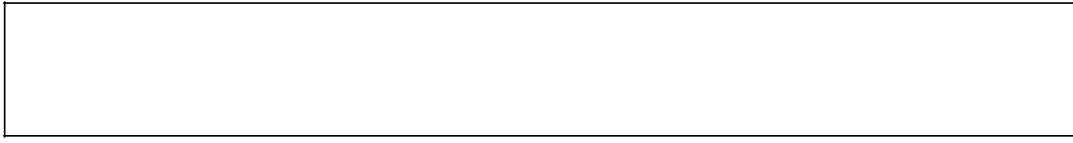


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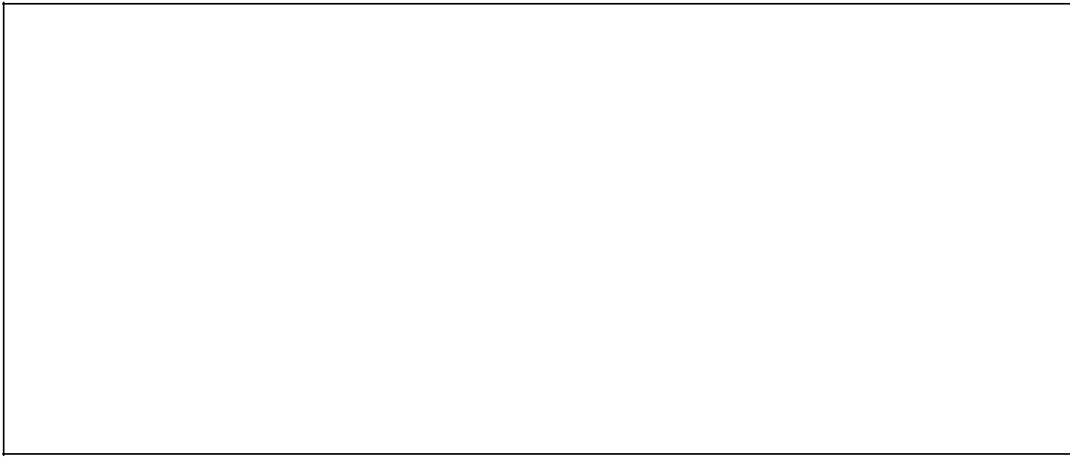
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" 70	\$180,000
80	220,000
90	280,000
100	250,000

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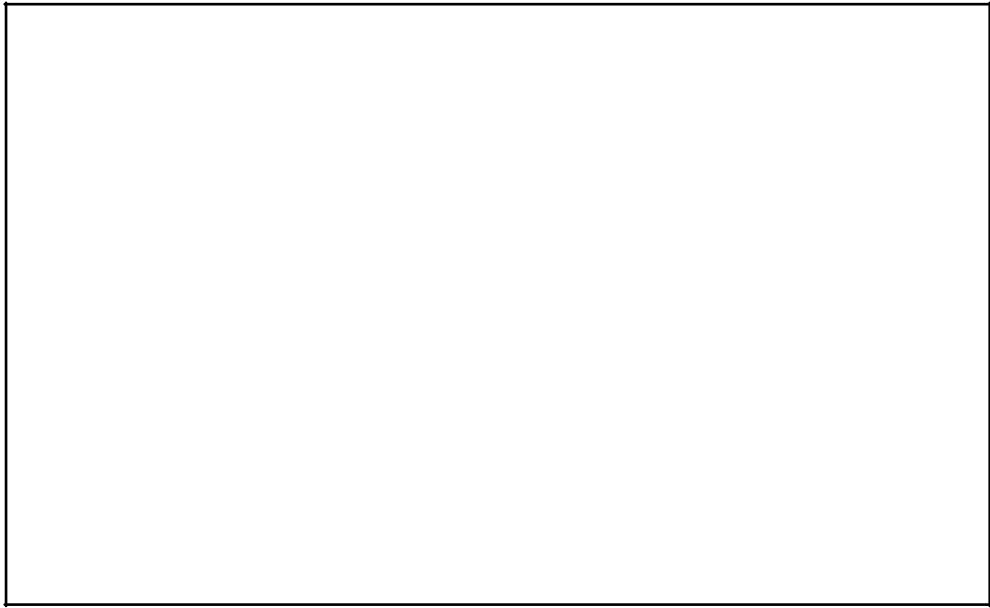
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LS // Dependent Variable is PRICE
Sample: 1 4
Included observations: 4

Variable	Coefficient	Std. Error	t-value	p-value.
AREA	2700	1352.775	1.995897	0.1841
C	3000	115976.3	0.025867	0.9817

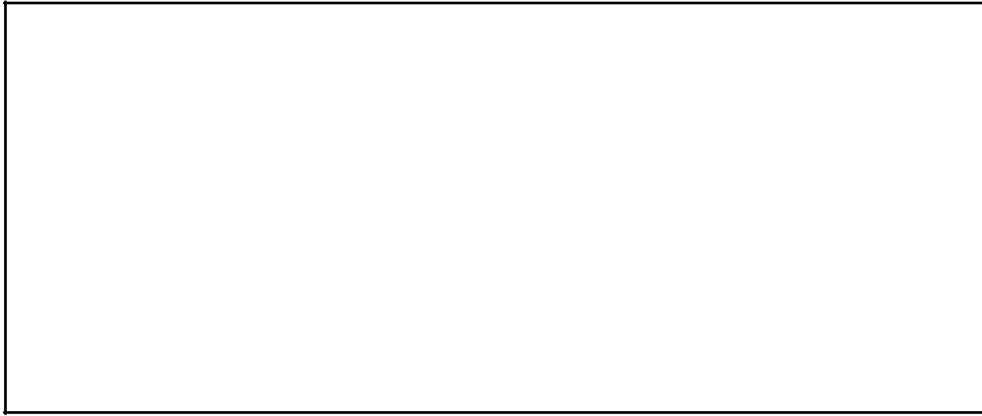
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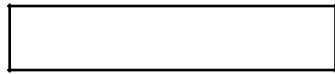
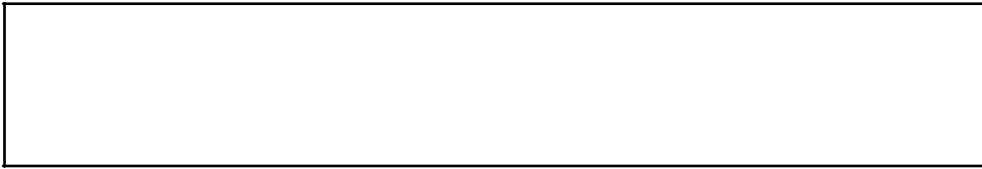
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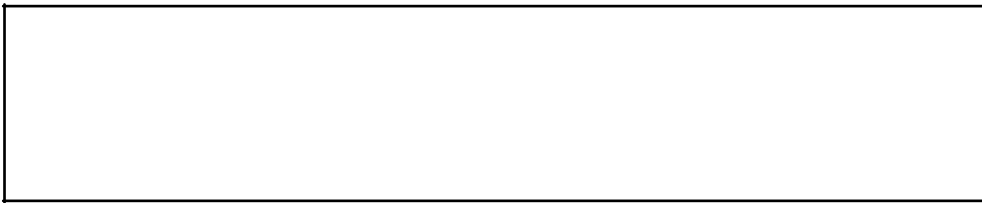
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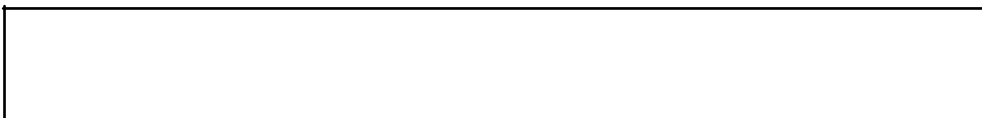
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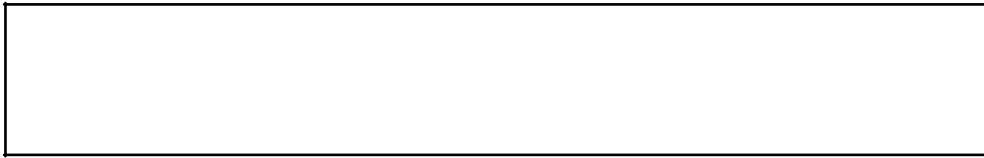


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$$r^2 = \left(\frac{\sum xy}{\sqrt{\sum x^2 \cdot \sum y^2}} \right)^2 \quad .11$$



$$R^2 = 1 - \frac{\sum e^2}{\sum y^2} \quad .12$$



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שאלה 4

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. " , i $-P_i$

, i $-DIST_i$

. i $-ROOMS_i$

. i $-CRIME_i$

. i \$1000 $-PROPTAX_i$

. i $-STRATIO_i$

$$\begin{aligned} \overline{CRIME} &= 3.611 & \overline{DIST} &= 3.55 \\ \overline{ROOMS} &= 2.776 & \overline{STRATIO} &= 18.463 \end{aligned}$$

Model 1: OLS estimates using the 506 observations 1-506
 Dependent variable:P

Variable	Coefficient	Std. Error	t-Statistic	P-VALUE
CONST	102295.983	4048.020	25.26949	0.0000
CRIME	-141.1472	37.32425	-3.781647	0.0002
DIST	-207.8304	146.4080	-1.419529	0.1564
ROOMS	17301.402	1400.2016	12.35636	0.0000
STRATIO	-87.90818	13.89946	-6.324574	0.0000

Sum of squared residuals = 1.69e+010
 Unadjusted R-squared = 0.605200
 Adjusted R-squared = 0.601252

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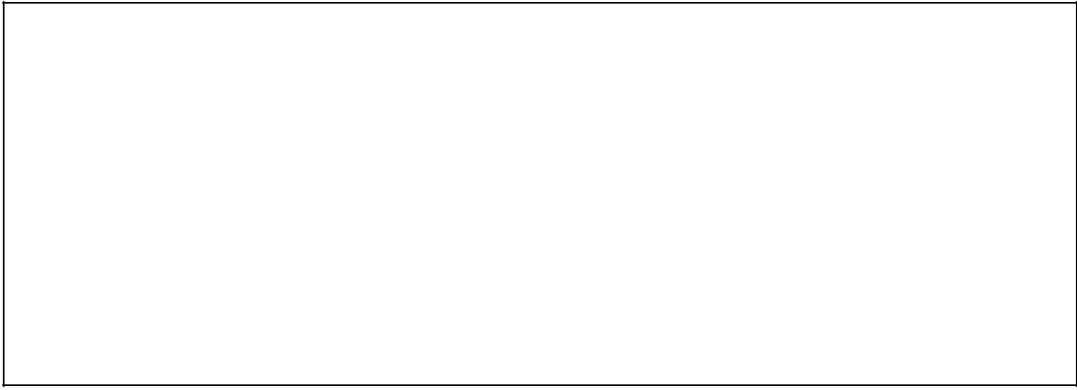
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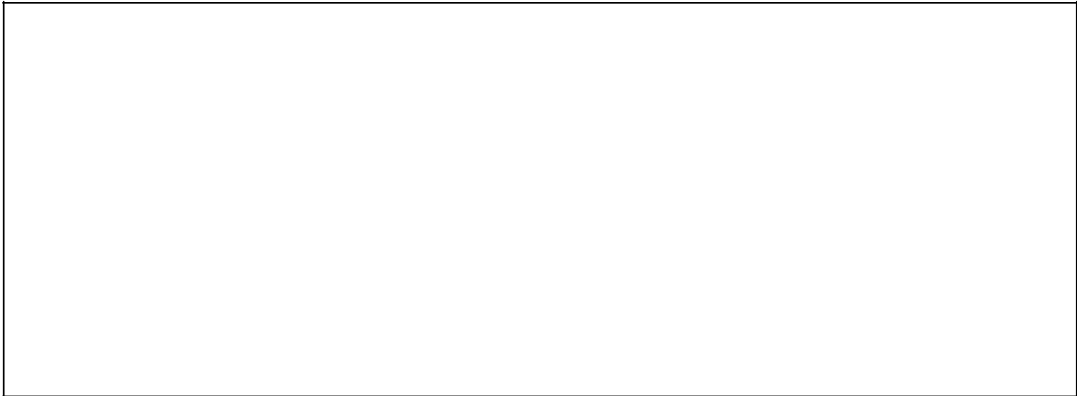
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