

A Guide to Modern Econometrics / 2ed

Answers to selected exercises - Chapter 5

Exercise 5.1

- a. The essential conditions for b to be unbiased for β are that $E\{e_i\} = 0$ and that $\{x_1, \dots, x_N\}$ is independent of $\{e_1, \dots, e_N\}$; see Subsection 2.3.2. The essential condition for b to be consistent is $E\{e_i x_i\} = 0$ (plus some regularity conditions). An estimator that is unbiased provides, in repeated sampling, an estimate that is – on average – equal to the true value. That is, we do not expect the estimator to be systematically too high or too low, no matter how big or small the sample is. An estimator is consistent if its probability limit is equal to the true value. That is, the probability that the estimator differs from the true value becomes infinitesimally small when the sample size becomes infinitely large. While we hope that the estimator does not systematically under- or overestimate the true value when the sample size is reasonably large, this result is only true in the limit.

- b. We can write $E\{e_i x_i\} = 0$ as

$$E\{(y_i - x_i' \beta) x_i\} = 0.$$

This is a set of moment conditions as the expression in curly brackets is a function of observable data and unknown parameters. A method of moments estimator is obtained by taking the sample equivalent of the above expectations, setting it to zero and then solving for the unknown parameters. This reproduces the OLS estimator b .

- c. One example is the case of endogenous regressors: the regressor x_{i2} is jointly determined with y_i (or the same unobservables affect both x_{i2} and y_i). An empirical example is the estimation of the returns to schooling: the level of schooling is typically related to the same unobservables (ability, intelligence) that also affect a person's wage. A second example is measurement error in the regressor x_{i2} (see Subsection 5.2.2).
- d. No. If $E\{e_i x_i\} \neq 0$ the OLS estimator is biased and inconsistent, no matter what other assumptions we are making. Correcting standard errors does not solve the problem.
- e. An instrumental variable, z_i , say, gives rise to a new moment condition that can replace the invalid one. In this case, we have the following three moment conditions:

$$\begin{aligned} E\{(y_i - x_i' \beta)\} &= 0, \\ E\{(y_i - x_i' \beta) x_{i2}\} &= 0, \\ E\{(y_i - x_i' \beta) z_i\} &= 0. \end{aligned}$$

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