

This file and several accompanying files contain the solutions to the odd-numbered problems in the book *Econometric Analysis of Cross Section and Panel Data*, by Jeffrey M. Wooldridge, MIT Press, 2002. The empirical examples are solved using various versions of Stata, with some dating back to Stata 4.0. Partly out of laziness, but also because it is useful for students to see computer output. I have included Stata output in most cases rather than type tables. In some cases, I do more hand calculations than are needed in current versions of Stata.

Currently, there are some missing solutions. I will update the solutions occasionally to fill in the missing solutions, and to make corrections. For some problems I have given answers beyond what I originally asked. Please report any mistakes or discrepancies you might come across by sending me e-mail at [wooldridg@msu.edu](mailto:wooldridg@msu.edu).

## CHAPTER 2

2.1. a.  $\frac{\partial E(y|x_1, x_2)}{\partial x_1} = \beta_1 + \beta_3 x_2$  and  $\frac{\partial E(y|x_1, x_2)}{\partial x_2} = \beta_2 + 2\beta_3 x_2 + \beta_4 x_1$ .

b. By definition,  $E(u|x_1, x_2) = 0$ . Because  $x_2^2$  and  $x_1 x_2$  are just functions of  $(x_1, x_2)$ , it does not matter whether we also condition on them:

$$E(u|x_1, x_2, x_2^2, x_1 x_2) = 0.$$

c. All we can say about  $\text{Var}(u|x_1, x_2)$  is that it is nonnegative for all  $x_1$  and  $x_2$ :  $E(u|x_1, x_2) = 0$  in no way restricts  $\text{Var}(u|x_1, x_2)$ .

2.3. a.  $y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_1 x_2 + u$ , where  $u$  has a zero mean given  $x_1$  and  $x_2$ :  $E(u|x_1, x_2) = 0$ . We can say nothing further about  $u$ .

b.  $\frac{\partial E(y|x_1, x_2)}{\partial x_1} = \beta_1 + \beta_3 x_2$ . Because  $E(x_2) = 0$ ,  $\beta_1 =$

# Wooldridge Econometric Analysis Solutions Manual

**Badi H. Baltagi**

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Expenditure Panel Survey MEPS and Survey of Health Ageing and Retirement in Europe SHARE There is a strong emphasis on applied work illustrating the use of relevant computer software with code provided for Stata Familiarity with the basic syntax and structure of Stata is assumed The Stata code and extracts from the statistical output are embedded directly in the main text and explained at regular intervals The book is built around empirical case studies rather than general theory and the emphasis is on learning by example It presents a detailed dissection of methods and results of some recent research papers written by the authors and their colleagues Relevant methods are presented alongside the Stata code that can be used to implement them and the empirical results are discussed at each stage This text brings together the theory and application of health economics and econometrics and will be a valuable reference for applied economists and students of health economics and applied econometrics

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