



# TENTAMEN / EXAMINATION



8164617

Fylls i av **student** / To be completed by the **student**

Skriv anonymiseringskoden på samtliga svarsblad / Write your anonymity code on each sheet		Anonymiseringskod / Anonymity code	
		N E G C 1 6 - 0 0 0 5 - E W L ✓	
Provbenämning / Exam name			Öanmäld
Tillämpad ekonometri			
Kurskod / Course code	Provkod / Exam code	Tentamensdatum / Examination date	
N E G C 1 6	1 0 0 0	2 0 1 8 - 1 0 - 3 1	
Jag har tagit del av regler som gäller i tentamenssalen / I have read the current exam hall rules		Antal inlämnade blad / Number of sheets	
<input checked="" type="checkbox"/> Ja / Yes		0 5 ✓	

Fylls i av **skrivvakt** / To be completed by the **invigilator**

Kontroll av legitimation / Identification checked	<input checked="" type="checkbox"/> Ja / Yes	Härmed intygas att ovanstående kontroller utförts / This is to certify that the above mentioned checks have been carried out
Kontroll av inlämnade blad / Answer sheets checked	<input checked="" type="checkbox"/> Ja / Yes	
Inlämningstid / Time of submission	16 : 33	Tydlig sign. / Signature EL

Fylls i av **lärare** / To be completed by the **examiner**

Bedömning av uppgifter / Questions attempted											
1	2	3	4	5	6	7	8	9	10	~	
4	3,6	3,4	3,5	4							
11	12	13	14	15	16	17	18	19	20	~	
21	22	23	24	25	26	27	28	29	30	~	
Totalt antal poäng / Total points				Examin. lärare / Kursansvarig signatur / Signature of the examiner							
18,5											
Betyg / Grade				Namnförtydligande / Clarification of the signature							
VG											

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Försättsbladet ska alltid lämnas in även om ingen uppgift behandlats /  
Examination should always be submitted even if no questions are answered

<p>Löpande sidnr Consecutive no.: 1</p>	<p>Uppgift nr / Question no.: 1</p> <p>Poäng / Points awarded: 1</p> <p>Lärarens anteckning Examiner's remarks:</p>	<p>1 a) Since we are logging the model the error term has to be added with multiplication raised to <math>e^{(u)}</math> for it to work.</p> <p>Theoretical model: <math display="block">T_t^* = \alpha X_t^{\beta} \cdot X_t^{\gamma} \cdot e^{u_t}</math></p> <p>b) Yes it is an intrinsically linear model, since it can be transformed to a "linear in the parameter" model. If it would have been <math>tu</math>; it would be a intrinsically nonlinear model.</p> <p>c) <u>SR demand</u> = <math>1 - 0,2 \log X_t^{1/2} - 0,3 \log X_t^{1/2} + 0,9 \log T_t^{1/2} - 1</math></p> <p>d) estimated coefficient of adjustment = <math>\delta</math> where <math>1 - \delta = 0,9</math> (from <math>\log T_t^{1/2}</math>) so <math>\delta = 0,1</math></p> <p>Answer: Coefficient of adjustment = <math>0,1</math></p> <p>e) <math>!! = 1</math> <math>!! = 5</math> <math>!!! = 10</math> <math>!! = 16</math></p>
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Ange anonymitetskod / Write your anonymity code  
(Nå icke anonym tentamen ange kurskod + namn + personnummer)  
(For non-anonymous exams write the course code + name + civic registration number)

NEGGL6-0005-EWL



Skriv ej i detta område  
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Häftområde





<p>Löpande sidnr 3</p> <p>Consecutive no: 3</p>	<p>Uppgift nr / Question no: 3</p> <p>Poäng / Points awarded: 3</p> <p>Lärarens anteckning Examiner's remarks:</p>	<p>3 a) Exogenous: <math>R_t</math> and <math>P_t</math> Endogenous: <math>M_t</math> and <math>Y_t</math></p> $M_t = \pi_0 + \pi_1 R_t + \pi_2 P_t + \pi_3 Y_t + \pi_4 P_t + \pi_5 R_t$ $Y_t = \pi_3 + \pi_4 P_t + \pi_5 R_t$
<p>Löpande sidnr 3</p> <p>Consecutive no: 3</p>	<p>Uppgift nr / Question no: 3</p> <p>Poäng / Points awarded: 3</p> <p>Lärarens anteckning Examiner's remarks:</p>	<p>c) It is exactly identified since both equation lacks one predetermined variable, if we add 1 predetermined variable to one equation, the other gets identified. Also there are the same amount of predetermined coefficient in the structural equations as there are in the reduced form.</p> <p>d) Full information method takes all the "problems" (except word) into account when calculated, single equation method is limited to the equation being calculated, disregarding all other equations and the effect of these "problems". So Advantage is that it is using all information given from all equations.</p> <p>Disadvantage: There can be a problem with causality and what is effecting what.</p>
<p>Löpande sidnr 3</p> <p>Consecutive no: 3</p>	<p>Uppgift nr / Question no: 3</p> <p>Poäng / Points awarded: 3</p> <p>Lärarens anteckning Examiner's remarks:</p>	<p>e) <math>X = 35</math> <math>X = 39</math> <math>X = 41</math> <math>X = 46</math></p>

Skriv ej i detta område  
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Häftområde



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