

PROBLEMS AND SOLUTIONS

PROBLEMS

02.3.1. *Regression with an Evaporating Logarithmic Trend*, proposed by P.C.B. Phillips and Y. Sun.

Part A. The time series X_t is generated by the model

$$X_t = \alpha + \frac{\beta}{\ln t} + u_t, \quad t = 2, \dots, n \quad (1)$$

where α and β are unknown parameters whose least squares regression estimates are denoted by $\hat{\alpha}$ and $\hat{\beta}$, respectively. The error u_t in (1) is assumed to be *iid* $(0, \sigma^2)$ with finite fourth moment.

1. Show that $\hat{\alpha}$ and $\hat{\beta}$ are strongly consistent for α and β as $n \rightarrow \infty$.
2. Find the asymptotic distribution of $\hat{\alpha}$ and $\hat{\beta}$.

Part B. Suppose that u_t in (1) is the linear process

$$u_t = \sum_{i=0}^{\infty} c_i \varepsilon_{t-i}, \quad \text{with } \sum_{j=0}^{\infty} j |c_j| < \infty \quad (2)$$

and where ε_t is *iid* $(0, \sigma^2)$ with finite fourth moment. Explain how you would modify your derivations in Part A to allow for such an error process in the regression model (1).

02.3.2. *Badly Weighted Least Squares*, proposed by R. Koenker and S. Portnoy.

Consider the classical linear regression model

$$y_i = x_i' \beta + u_i$$

with $V(u_i) = \sigma_i^2 > 0$, u_i independent over $i = 1, 2, \dots, n$, and $X = (x_i')_{i=1}^n$ of full column rank p .

Let $\Omega = \text{diag}(\sigma_1, \dots, \sigma_n)$ and assume $\sigma_i \neq \sigma_j$ for some $i \neq j$. The asymptotic covariance matrix of the weighted least squares estimator

$$\hat{\beta}(a) = (X' \Omega^{-2a} X)^{-1} X' \Omega^{-2a} y$$

is the Eicker–White matrix, $(X' X)^{-1} X' \Omega^2 X (X' X)^{-1}$ for $a = 0$, whereas for $a = 1$ we have $(X' \Omega^{-2} X)^{-1}$. For $a = \frac{1}{2}$ we obtain an expression for the asymptotic covariance matrix of the median regression estimator.

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