Problem Set 4 solution

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0.1 Question 1

A researcher suggests the presence of nonlinearities in the relationship between wages and years of schooling. Nonlinearities imply that the effect of an additional year of schooling on wages does not remain constant across different levels of schooling. This could manifest as increasing returns to education up to a point, and then diminishing returns thereafter, or vice versa.

To investigate these nonlinearities, we can adopt several approaches:

1. Visual inspection of a scatter plot of wages against years of schooling can provide preliminary evidence of a non-linear relationship.
2. Introduction of polynomial terms (such as the square and cube of schooling years) in a regression model helps in testing the significance of nonlinear patterns.
3. The RESET test can be utilized to detect specification errors, including omitted nonlinear relationships.

To estimate the rate of change of wages with respect to years of schooling, we need to take the log transformation of the wages.

0.2 Question 2

To estimate the production parameters $(A, \beta_1, \beta_2, \beta_3)$ of a Cobb-Douglas production function using regression analysis, you first need to linearize the model. This is done by taking the natural logarithm of the production function:

$$Q = AK^{\beta_1} L^{\beta_2} M^{\beta_3} e^u$$

Taking logs, we get:

$$\ln(Q) = \ln(A) + \beta_1 \ln(K) + \beta_2 \ln(L) + \beta_3 \ln(M) + u$$

*If you have any question about the solution, please write an email to yeming.ma@upf.edu. Thanks in advance!

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