

SPECIFICATION SEARCH AND LEVELS OF SIGNIFICANCE IN ECONOMETRIC MODELS

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INTRODUCTION

One of the many underlying assumptions of the classical regression model is that the model is correctly specified. The estimates of a regression equation may be biased or inefficient when specification errors are present, so the researcher will want to guard against specification errors whenever possible. Before the use of the computer in econometrics, specification tests and the comparison of different specifications were time consuming processes. Today, however, alternative specifications of a model can be easily examined, and frequently they are.¹ Often, empirical articles in economic journals display tables of regression results showing the effects of adding or deleting variables.² Also common is the reporting of results in linear and log linear form, and the examination of trend stationary versus difference stationary models. Sometimes only a footnote mentions that alternate specifications were examined even though no mention of the fact is made in the final reporting of the results. There are good reasons for examining alternate specifications of a model and reporting the results;³ however, the primary theme of this paper is that when a specification search is undertaken, levels of significance cannot be interpreted in the same way as when a single specification is examined. The computer printout might say that a coefficient of a variable is significant at the 5 percent level, meaning that the probability of rejecting the null hypothesis of no effect when the null hypothesis is true is .05, but if the estimate is one from many specifications examined, the actual level of confidence, or probability of rejecting a true null hypothesis, may considerably exceed .05.

This basic point has long been recognized by econometricians, in econometric theory at least,⁴ but in practice, levels of significance are almost always reported as if only one specification of the model were examined, even when many specifications are openly reported.⁵ One reason is that adjusting significance levels for the results of specification search is only recently possible. Some adjustment is possible using the

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Specification And Uses Of Econometric Models

CESAR PEREZ LOPEZ



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Development of a Data Base and Forecasting Model for Commercial Sector Electricity Usage and Demand Hittman Associates, 1980 **Econometrics Course Materials**, 1981 Econometric Models and Economic Forecasts Robert S. Pindyck, Daniel L. Rubinfeld, 1998. This well known text helps students understand the art of model building: what type of model to build, building the appropriate model, testing it statistically and applying the model to practical problems in forecasting and analysis.

journal of econometrics, 1979 Large-scale Macro-econometric Models Jan Kmenta, James Bernard Ramsey, 1981. Forecasting economic variables, Advancement of economic knowledge and the size of macro econometric models, Construction of macro econometric models, Evaluation of macro econometric models.

Econometric Models of the Euro-area Central Banks Gabriel Fagan, Julian Morgan, 2005. Provides a description of the macroeconomic models used by the European Central Bank and the euro area national central banks. This volume takes stock of the macroeconometric modelling infrastructure of the Eurosystem. It highlights the structures and features of the models used with their purposes and is for those interested in central banking.

Toward an Econometric Model to Analyze Impacts of Water Availability on the Oregon Economy Gary W. Smith, 1983 The Use of High-frequency Data in Model-based Forecasting at the Federal Reserve Board Carol Corrado, 1988 **An Evaluation of the Utility of Large-scale Economic Models for Socio-economic Impact Assessment** Tom Pinfold, Environmental Studies Revolving Funds (Canada), Gardner Pinfold Consulting Economists

Limited,1987 Large scale investment projects such as the energy developments proposed for Atlantic Canada the Arctic and Western Canada in the early 1980 s stimulated keen interest in the estimation of their social and economic impacts The use of large scale economic models was seen as a possible method of assessing these impacts This report examines the utility of large scale economic models for examining the socio economic impact of private and public sector projects within a Social Impact Assessment SIA framework It begins by examining the nature of the SIA in Canada to identify the types of questions and the variables that are normally of interest and for which large scale models should be able to assist in developing answers A set of study models chosen for their apparent usefulness for SIA work and public availability are described in summary fashion to outline their main conceptual features Each of the study models is examined in terms of a set of technical characteristics to provide an overview of its capability to deal with SIA questions and issues The strengths and limitations of multipliers and some issues of interpretation for SIA work are discussed The features of the different classes of models and the properties of specific models especially suited to analyze and assess typical SIA economic impact concerns are identified

Introducing Econometrics William Stanley Brown,1991

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