

Econometrics
Homework 4
Due 11/11/2004

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Answer following questions. You are encouraged to work together in a study group, but *you have to compose your own answer individually*. Please download the necessary dataset from my webpage.

Problem 1

Solve Problem 5.1 in page 180 of Wooldridge.

Problem 2

Solve Problem 5.2 in page 180 of Wooldridge.

Problem 3

Solve Problem 5.5 in page 180 of Wooldridge.

[Hint] Use “predict” command in Stata to obtain residuals. To draw a histogram, you may use Stata’s graphic function. Choose [Graphics]-[Histogram] from the menu bar.

Problem 4

Solve Problem 6.4 in page 212 of Wooldridge.

Problem 5

Solve Problem 6.16 in page 216 of Wooldridge.