

ECONOMETRICS II, FALL 2016

Homework 1. Due Wednesday September 7.

1. Davidson and MacKinnon question 10.1
2. Davidson and MacKinnon question 10.5
3. Greene, 7th edition: Chapter 14, question 2.
4. Greene, 7th edition: Chapter 14, question 3. (This question is long and probably hard for many of you, so feel free to talk together about this one.)