Homework 5. Due Wednesday October 12.

3. Use the GAUSS `select.prg` program that I have posted to show that the ML estimation of the standard linear model is biased in the face of selection. (This means that OLS is biased as well.)

4. Merging some of the code from the `prob_ml` program into the select.prg program, program up the correct ML estimator and show that the estimates from the linear part are not longer biased.

5. Davidson and MacKinnon 11.23.

6. Davidson and MacKinnon 11.31.