Homework 6. Due Wednesday October 19.

1. Davidson and MacKinnon 11.33.

2. Derive W_1, W_2, and W_3 on page 423 in Davidson and MacKinnon.

3. Adding a bit to the program `HWtest.txt`, do 100 simulations of the model and report the empirical size of the t-test, LR-test, Wald-test, and LM-test, respectively.