

BOSTON COLLEGE
Department of Economics
EC771: Econometrics
Spring 2004
Prof. Baum, Ms. Uysal

PROBLEM SET 3: DUE THURSDAY 26 FEBRUARY 2004 AT CLASSTIME

All references to Greene, 5th ed., 2003.

1. Problem 5.1
2. Problem 5.2
3. Problem 5.3
4. Problem 5.5
5. Problem 5.7, using Stata:
 . use <http://fmwww.bc.edu/ec-p/data/Greene2003/TableF5-1>
6. Problem 6.1