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

PROBLEM SET 7: DUE THURSDAY 6 MAY 2004 AT CLASSTIME

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

1. Problem 14.1

2. Problem 14.7

3. Problem 13.1 (hint: help xtreg, help hausman)

4. Problem 13.3, using "webuse grunfeld"

5. Estimate the model of problem 13.3 using the Grunfeld data, employing the Seemingly Unrelated Regression estimator (help sureg). You will need to reshape the data into "wide" format. Discuss how this model differs from those estimated in problem 13.3. Test for cross–equation equality of the slope coefficients.