

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

PROBLEM SET 2: DUE TUESDAY 17 FEBRUARY 2004 AT CLASSTIME

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

1. Problem 3.1
2. Problem 3.2
3. Problem 3.3
4. Problem 3.8
5. Problem 4.1
6. Problem 4.6, using Stata (hint: help lincom)
7. Problem 4.11, using Stata:
 . use <http://fmwww.bc.edu/ec-p/data/Greene2000/TBL6-1>