**BOSTON COLLEGE**
**Department of Economics**

**EC771: Econometrics**
**Spring 2010**
**Prof. Baum, Mr. Dmitriev**

PROBLEM SET 1: DUE THURSDAY 4 FEBRUARY 2010 AT CLASSTIME

All references to Greene, 6th ed., 2008.

1. Exercise 3.1

2. Exercise 3.2

3. Exercise 3.3

4. Exercise 3.4

5. Exercise 3.8

6. Exercise 3.11

7. Exercise 4.1

8. Exercise 4.6, using Stata (hint: help `lincom`)

9. Application 4.1, using Stata:

. `use http://fmwww.bc.edu/ec-p/data/Greene2008/GasolineMarket`

For the Stata problems, please construct a do-file (within the Stata do-file editor or any text editor) and run the do-file to produce a log file. (`log using ps1,replace` at the top of the do-file and `log close` at the foot will do that. Hand in a printout of the resulting .smcl file (you may View the logfile in the Stata Viewer and print it out from there).