

BOSTON COLLEGE
Department of Economics

EC771: Econometrics
Spring 2012
Prof. Baum, Mr. Simeonov

PROBLEM SET 1: DUE WEDNESDAY 8 FEBRUARY 2012 AT CLASSTIME

All references to Greene, 7th ed., 2012. Caution: some problems' numbering differ in the 6th edition, although all problems appear in that edition as well.

1. Exercise 3.1
2. Exercise 3.2
3. Exercise 3.3
4. Exercise 3.5
5. Exercise 3.7
6. Exercise 3.10
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).