

BOSTON COLLEGE
Department of Economics

EC 761
Fall 1998
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PROBLEM SET ONE
due Friday, 18 September 1998, at classtime

1. Greene 6-22; to be done with `stata` on `fmrisc.bc.edu`, using `/u/baum/classes/exer6-22.dta` for the dataset.
2. Greene 7-4. (Note that the reference in (b) should be to Ex. 6-22).
3. Greene 7-3. Use `/u/baum/classes/exer7-4.dta` (sic) for the Stata dataset.
4. Greene 8-2. Use `/u/baum/classes/exer8-2.dta` for the dataset.

Notes re Stata and UNIX usage:

- UNIX systems are case-sensitive with respect to usernames, commands, filenames, etc. `Stata`, `stata` and `STATA` are three different programs (only one of which exists). When in doubt, emulate e.e. cummings.
- You will not be able to save the dataset to this account (nor do you need to save it), so you might want to end your Stata program with `exit`, `clear`.
- If you are not familiar with Stata's capabilities, you might want to run Stata and use the `tutorial` command to see examples of the syntax. `help` command will give you extensive assistance, but you must know the command name. `lookup keyword` will provide assistance on that keyword, whether or not it is a command.
- The `regress` command runs OLS regressions; the `vce` command displays the estimated variance-covariance matrix of the estimated parameters. You might also want to experiment with the `test` command.
- The `gen` command (generate) allows you to compute new variables. The `display` command allows you to operate on scalar quantities.