

BOSTON COLLEGE
Department of Economics

EC761: Econometrics II
Fall 1998
Prof. Baum, Ms. Ouyse

PROBLEM SET TWO
due at classtime, 2 October 1998

1. Greene 12.1.
2. Greene 12.3.
3. Greene 12.5.
4. Greene 12.6.

Perform #3 and #4 using Stata 5.0 on fmrisc.bc.edu. The data file containing y , x_1 , and x_2 may be accessed as `/u/baum/761/greene.12.5.dta`. This is a binary file; do not attempt to edit or print it. The file may also be downloaded (as a zip file) from the course home page.