BOSTON COLLEGE
Department of Economics

EC761: Econometrics II
Fall 1998
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PROBLEM SET FOUR
due at classtime, 4 November 1998

1. Greene 14.1. The data may be accessed in Stata format from
`/u/baum/761/greene.14-1.dta`

2. Greene 14.3. The data may be accessed in Stata format from
`/u/baum/761/grunfeld.dta`

3. Use the data in grunfeld.dta to fit the Seemingly Unrelated Regressions (SURE) model described on p.651. Compare the results of SURE with those of OLS.

Perform these exercises using Stata 5.0 on `fmrisc.bc.edu`. The data files are binary files; do not attempt to edit or print them.

4. Greene 16-1.

5. Greene 16-2.

6. Greene 16-3.