

**Economics 50343**  
**Econometrics**  
Homework Assignments (Fall 2009)

**INSTRUCTIONS:** For your convenience, here are all the semester assignments and the points associated with each. Note that if a question does not list lettered subsections, then you are expected to answer all of it. Note also that the single most common reason for failing this class is incomplete homework. Point values are approximate and each homework counts 15% of course grade. Look out—there are trick questions! Link to data from text is on the class web page: <http://www.econ.tcu.edu/harvey/50343/50343stff.html>

SET 1, Due September 17 (two EViews regressions):

Chapter 1 (24 pts): #3 (6 pts), #5 a, b, (5 pts), #7 (5 pts), #9 a, b, c (6 pts), #11 a (2 pts).

Chapter 2 (15 pts): #3 (4 pts), #7 (4 pts), #13 (in addition to answering question, submit results in format shown at top of page 81–7 pts)

Chapter 3 (15 pts): #3 a, c, d, e (7 pts), #5 a, b (3 pts), #7 (submit results in format shown at top of page 81–5 pts)

Chapter 4 (19 pts): #3 (7 pts), #5 a, b, c (4 pts), #7 (8 pts)

SET 2, Due October 1 (four EViews regressions):

Chapter 5 (38 pts): #5 (5 pts), #9 a, b, c, d (9 pts), #11 (12 pts), #13 (7 pts), #14 don't do anything on this one except run the regression using the data shown and submit results in format shown at top of page 81 (5 pts)

Chapter 6 (44 pts): #3 be sure to show all possible directions of bias! (11 pts), #5 only run the regression using the data shown and submit results in format shown at top of page 81 (do part a only–5 pts), #9 a, b, c (5 pts), #11 a (6 pts), #15 (in answering part a simply submit both sets of results in format shown at top of page 81–17 pts; but, be sure you answer the whole question and not just part a!)

SET 3, Due Nov 3:

Chapter 7 (39 pts): #3 (5 pts), #7 a, c, d (HINT: sample size is 151–12 pts), 9 a, d (5 pts), #13 (9 pts), #15 a (8 pts)

Chapter 8 (52 pts): #3 (2 pts), #5 (12 pts), #7 a, b (3 pts), #9 (13 pts), #11 a, b (10 pts), #13 a, b, c, f (12 pts)

SET 4, Due November 24(eight EViews regressions):

Chapter 9 (45 pts): #3 (in addition to your response submit all three sets of results in format shown at top of page 81–10 pts), #7 a (2 pts), #11 a, b, c, d (8 pts), #15 (in addition to answering question, submit all three sets of results in format shown at top of page 81–25 pts)

Chapter 10 (47 pts): #5 a, b, d (in addition to answering the questions, submit results in format shown at top of page 81–10 pts), #7 (5 pts), #9 a, b, c (in addition to answering the questions, submit results in format shown at top of page 81–16 pts), #11 a, b, c (7 pts), #13 a, b, c, d (14 pts)