

Economics 40313
Econometrics
Homework Assignments (Fall 2011)

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 7.5% 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 15:

- 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—I can only find two differences so that's all you need).
- Chapter 2 (15 pts): #5 (6 pts), #7 (4 pts), #13 d (in addition to answering the question, submit results in format shown at top of page 81—5 pts)
- Chapter 3 (14 pts): #3 a, c, d, e (6 pts), #5 a, b (3 pts), #7 (submit results in format shown at top of page 81—5 pts)
- Chapter 4 (17 pts): #3 (7 pts), #5 a, b, c (4 pts), #7 (6 pts)

SET 2, Due September 29:

- Chapter 5 (32 pts): #5 (6 pts), #9 a, b, c, d (7 pts), #11 (8 pts), #13 (6 pts), #14 e 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; note that you are trying to reproduce equation 5.10 (5 pts)
- Chapter 6 (38.5 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 and just for the results shown in equation 6.8; 5 pts), #9 a, b, c (4 pts), #11 a (2.5 pts), #15 (in answering part a simply submit both sets of results in format shown at top of page 81—16 pts; but, be sure you answer the whole question and not just part a!)

SET 3, Due Nov 1:

- Chapter 7 (27.5 pts): #3 (5 pts), #7 (HINT: sample size is 151; 6.5 pts), 9 a, b (2.5 pts), #13 (8 pts), #15 b (5.5 pts)
- Chapter 8 (31.5 pts): #3 (2 pts), #7 a, b (2 pts), #9 (8.5 pts), #11 a, b (5.5 pts), #13 (13.5 pts)

SET 4, Due November 22:

- Chapter 9 (29.5 pts): #3 (in addition to your response submit all three sets of results in format shown at top of page 81—12 pts), #7 a (2 pts), #11 a, b, c, d (9.5 pts), #15 (6 pts)
- Chapter 10 (34.5 pts): #5 a, b (in addition to answering the questions, submit results in format shown at top of page 81—9.5 pts), #7 (2 pts), #9 a, b, c (in addition to answering the questions, submit results in format shown at top of page 81—7 pts), #11 a, b, c (5.5 pts), #13 (10.5 pts)