Assignment #4

Due Friday 2/21/14 by 6 p.m.

Always explain and show the calculations used to arrive at your answers.

1) Pretend that you are the teaching assistant next year for Econ 385. Show how you would present the proof that OLS is BLUE in the multiple regression case for the students.

Kennedy p. 430: #L-1
Kennedy p. 429: #K-5
Wooldridge p. 162: #8, #9 (skip iv)
Wooldridge p. 165: #C6

The next two problems you can either do for this week’s problem set, or do for next week’s problem set:

Wooldridge pp. 218-219: #4
Wooldridge p. 220-221: #C3