Assignment #5

Due Friday 2/28/14 by 6 p.m.

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

1) Define the following terms using words and/or symbols:
   a) standard error of the regression
   b) \( R^2 \) and \( \overline{R^2} \)
   c) sum of squared residuals
   d) standard error of a coefficient
   e) degrees of freedom
   f) linear functions of parameters

For the next set of problems, you should do the ones this week that you didn’t already do last week:

Wooldridge p. 162: #8, #9 (skip iv)
Wooldridge p. 165: #C6
Wooldridge pp. 218-219: #4
Wooldridge p. 220-221: #C3
And then do:

Wooldridge p. 222: #C8
(alternatively you can do parts ii and iii without running another regression by using the appropriate commands in Stata as covered in the last computer workshop)
Wooldridge p. 263: #C6
Wooldridge p. 184: #C3