

Assignment #5

Due Friday 2/27/15 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 \bar{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