

Homework Assignments from the book by “Econometric Theory and Methods” by Davidson and MacKinnon

Chapter 1: 1.2; 1.6; 1.7; 1.14; 1.21; 1.23; 1.24

Chapter 2: 2.13; 2.14; 2.19; 2.23; 2.24; 2.25; 2.30

Chapter 3: 3.1; 3.3; 3.11; 3.12; 3.20; 3.23; 3.24;

Chapter 4: 4.4; 4.6; 4.9; 4.10; 4.12; 4.14; 4.15; 4.18; 4.22; 4.25

Chapter 5: 5.3; 5.4; 5.6; 5.11; 5.13; 5.15; 5.16; 5.20

Chapter 6: 6.2; 6.7; 6.8; 6.11; 6.13; 6.20

Chapter 7: 7.3; 7.4; 7.7; 7.10; 7.13; 7.14; 7.15; 7.18; 7.21; 7.22; 7.25; 7.26

Chapter 8: 8.1; 8.3; 8.10; 8.11; 8.12; 8.14; 8.22; 8.25; 8.28

Chapter 9: 9.5; 9.8; 9.11; 9.12; 9.21; 9.24

Chapter 10: 10.3; 10.11; 10.13; 10.16; 10.15; 10.26; 10.29, 10.31

Chapter 11: 11.1; 11.4; 11.5; 11.10; 11.12; 11.26; 11.28; 11.31

Note that HW is collected at the end of each chapter and the due date will be announced in class.