

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

HW#1: Chapter 9: 9.4; 9.5; 9.6; 9.8; 9.11; 9.12; 9.13; 9.19; 9.21; 9.22; 9.24

HW#2: Chapter 10: 10.2; 10.5; 10.11; 10.12; 10.14; 10.15; 10.22; 10.26; 10.28; 10.29, 10.31

HW#3: Chapter 11: 11.1; 11.4; 11.5; 11.10; 11.12; 11.26; 11.28; 11.31; 11.32

HW#4 and HW#5: HW for Nonparametric Econometrics will be announced later

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