

Problem Set 6 [10 points]

ECON 3720: Introduction to Econometrics, Spring 2015

University of Virginia, Prof. Karim Chalak

Due on Wednesday, April 22, 2015, at the beginning of class (2pm).

1 - [1.5pts] Problem 4 in Chapter 7

2 - [1.5pts] Problem 5 in Chapter 7

3 - [1pt] Problem 2 in Chapter 8

4 - [1.5pts] Problem 4 in Chapter 8 (Hint: $crsgpa_i$ denotes a weighted average of GPAs across students enrolled in i 's classes.)

Problems 5 and 6 are computer exercises. **You must submit your Stata commands and output along with your answers.**

5 - [2.5pts] Problem C4 in Chapter 7

6 - [2pts] Problem C4 in Chapter 8

Hint: After running a regression, you can use the command “predict uhat, resid” to generate the variable named “uhat” whose entries equal to the regression residuals. Similarly, use the command “predict yhat, xb” to generate the variable named “yhat” whose entries equal to the regression fitted (predicted) values. Make sure to use these commands following the relevant regression.