

Problem Set #2

- Due 6pm, 5 July 2021 (Sydney time)
- Late submission: 20% penalty for each additional hour
- Submit a hard copy or email the scanned copy of your work to jay.lee@unsw.edu.au
- If you submit electronically, attach a single pdf file (code included) with the file name

“Lastname-Firstname-zID-PS2.pdf”

- Adobe Scan is recommended to scan your work but other apps are fine
- Try to minimise the file size (Please share any tips on Moodle)
- Total 10 points

Q1. Exercise 4.1 (2 points)

Q2. Exercise 4.5 (2 point)

Q3. Exercise 4.12 (1 points)

Q4. Exercise 4.23 (1 points)

Q5. Exercise 4.26 (2 point)

Q6. Find a published research paper in your field (or any other fields) which uses OLS. Describe the main research question and present the main estimation results (point estimates and standard errors). Be explicit how the standard errors are calculated. (2 points)