

Problem Set #1 (2nd Half)
(Due Wednesday, November 11 before midnight)

Economics 709

Fall 2020

You may work in groups. However, please note that you must write up your own solutions in your own words.

The exercises listed below are from Hansen, *Econometrics*.

1. 2.1 - 2.2
2. 2.3 Prove conclusion (4) of Theorem 2.4.4.
3. 2.4
4. 2.5 (c)
5. 2.8
6. 2.10 - 2.14 Explain your answers.
7. 2.16
8. 4.1 - 4.6