

Ekonometrian johdantokurssi, kevät 2009

S & W = **Stock, J. H. & Watson, M. W.**: Introduction to Econometrics (*2nd ed.*)

1. Estimator. What is the idea? Define the concept.
2. Define Laspeyres $P_{01}(La)$ and quantity $Q_{01}(La)$ indices. (Kysymys Yrjö Vartian julkaisusta "From Binary comparisons to index series", <http://www.valt.helsinki.fi/blogs/yvartia/IndexComp.pdf>)
3. Explain the meaning and significance of the least squares assumptions 1 ($E(u_i|X_i) = 0$) and 4 (no perfect multicollinearity) in the multiple regression model. (ohessa S & W Key Concept 6.4)
4. S & W exercises 7.1 + 7.2a.