

MASTER 2, Econometrics I

Tutorial # 2

I) Do the following questions and problems from Hayashi's book:

1. Question 5, page 97.
2. Question 2, page 123.
3. Question 3, page 123.
4. Question 5, page 130.

II) Compute the MLE (with asymptotic distributions) of Probit and Tobit Models.