

Problem Set 5
Econometrics 410
Prof. Taber
Due: Thurs Mar. 24

Problem 1. Wooldridge 4.1

Problem 2. Wooldridge 4.3 also form a 90% confidence interval for profmarg

Problem 3. Wooldridge 4.5

Problem 4. Wooldridge C4.1. In answering the questions treat the model as if it is causal.
In addition construct a 95% confidence interval for β_3 .

Problem 5. Wooldridge C4.8