SIMON FRASER UNIVERSITY Department of Economics

Econ 435 Quantitative Methods in Economics Prof. Kasa Fall 2002

PROBLEM SET 6 - Heteroskedasticity/Weighted Least Squares (Due October 30)

- 1. Do Problem 8.1 in Wooldridge (pg. 284).
- 2. Do Problem 8.5 in Wooldridge (pgs. 284-285).
- 3. Do Computer Exercise 8.7 in Wooldridge (pg. 285). This uses the data set HPRICE1.WF1.
- 4. Do Computer Exercise 8.8 in Wooldridge (pg. 286). This uses the data set HPRICE1.WF1.
- 5. Do Computer Exercise 8.11 in Wooldridge (pg. 286). This uses the data set CRIME1.WF1.