

SIMON FRASER UNIVERSITY
Department of Economics

Econ 835
Quantitative Methods

Prof. Kasa
Fall 2002

PROBLEM SET 6 - Heteroskedasticity/Weighted Least Squares
(Due November 1)

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.