Seminar exercises ECON4150–Spring 2017

Below you find a list with the exercises that will be discussed during the seminars. The answers will not be posted online, so prepare the exercises before the seminar and make notes during the seminars. The exercise numbers refer to exercises in the *updated* 3rd edition of Stock and Watson. These exercises differ from the exercises in the old 3rd edition of Stock and Watson.

The data sets for the empirical exercises can be found on the following website:

http://wps.aw.com/aw_stock_ie_3/178/45691/11696965.cw/index.html .

Empirical exercises with "add." in front of the exercise number can't be found in the book, but are posted on the above mentioned website.

Seminar 1:

- Regular exercises: 2.2; 2.3[1]; 3.3; 3.16

- Empirical exercises: E3.1

Seminar 2:

- Regular exercises: 4.5; 5.2; 5.8; 5.10.

- Empirical exercises: E4.1; E5.2

Seminar 3:

- Regular exercises: 6.5; 6.10; 7.7; 7.9.

- Empirical exercises: add.E6.2; add.E7.3

Seminar 4:

- Regular exercises: 8.2; 8.4; 8.7; 8.10

- Empirical exercises: E8.2

Seminar 5:

- Regular exercises: 9.2; 9.5; 9.10

---

[1]There is a typo in exercise 2.3; J_W^2, J_V^2 and J_{WV}^2 should be $Var(W), Var(V)$ and $Cov(W,V)$.

- Empirical exercises: add.E8.2; add.E9.2

Seminar 6:

- Regular exercises: 10.2; 10.5; 10.7; 10.11

- Empirical exercises: E10.1

Seminar 7:

- Regular exercises: 11.1; 11.2; 11.3; 11.8(a-c)

- Empirical exercises: E11.2

Seminar 8:

- Regular exercises: 12.2; 12.6[2]; 12.8, 12.10

- Empirical exercises: E12.1

Seminar 9:

- Regular exercises: 13.3; 13.5; 13.7; 13.8

- Empirical exercises: E13.1

Seminar 10:

- Regular exercises: 14.2 a-c & e; 14.3; 14.4

- Empirical exercises: E14.1 a-d

---

[2]There is a mistake in equation 7.14. The equation should be $F = \frac{\left(R^2_{unrestricted} - R^2_{restricted}\right)/q}{\left(1 - R^2_{unrestricted}\right)/(n - k_{unrestricted} - 1)}$