

Problem List, Econometrics II

October 6, 2022

Given that the lists of problems are in Spanish (we have appointed someone to translate them, meanwhile I will do the exercises in class translating simultaneously the text in English), here you can find additional problems from the Stock & Watson book (where not specified) or the Wooldridge book (where indicated) suggested as preparing material for the all the Units. You are encouraged to solve them as well as additional problems from the assigned readings. The student resource page has solutions for all of the “Review the Concepts” questions, and for the odd-numbered Exercises.

1 Unit 1

Review the Concepts

4.1, 4.3, 5.3, 5.4, 6.1, 6.2, 6.3, 6.4, 6.5, 7.1, 7.2, 8.1, 8.2, 8.3, 8.4, 8.5, 18.1

Exercises

6.1, 6.2, 6.3, 6.4, 6.5, 6.11, 7.1, 7.2, 7.3, 7.7, 8.1, 8.2, 8.3, 8.4, 8.7, 8.8, 8.11

Empirical Exercises

E4.1, E4.2; E5.1; E6.1a,b,d; E6.2; E7.1; E7.2; E8.1; E8.2

2 Unit 2

HET: Wooldridge, Chapter 8: 8.1, 8.2, 8.4, C8.1, C8.3 **AUT:** Wooldridge, Chapter 12: 12.3, 12.5, C12.8

3 Unit 3

Review the Concepts

10.1, 10.2, 10.3, 10.4

Exercises

10.1, 10.2, 10.4, 10.9

Empirical Exercises

E10.1, E10.2

4 Unit 4

Review the Concepts

12.1, 12.3, 12.3

Exercises

12.2, 12.3, 12.5, 12.6, 12.7, 12.8, 12.9

Empirical Exercises

E12.1