

ECON 5350 Problem Set #2

1. Greene 5th edition, Exercise 13.1.
2. Using the data in Exercise 13.1, estimate the two-way fixed effects model. Test the hypothesis that the “period” effects are all zero using an F test.
3. Greene 5th edition, Exercise 13.8.
4. Greene 5th edition, Exercise 13.12. Part (a) only.