

Exercises: Difficulty and Topics Covered

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"Microeconometrics: Methods and Applications"

Difficulty: 1 is easiest; 2 is harder; 3 is hardest.

1. Chapter 1: Introduction

No exercises.

2. Chapter 2: Causal and Noncausal Models

No exercises.

3. Chapter 3: Microeconomic Data Structures

No exercises.

4. Chapter 4: Linear Models

<i>Ques</i>	<i>Sol.given</i>	<i>Diff</i>	<i>Section</i>	<i>Topic</i>
4 – 1	<i>Yes</i>	2	4.4	OLS with $\Omega \neq \sigma^2\mathbf{I}$
4 – 2		1	4.4	OLS with heteroskedasticity
4 – 3	<i>Yes</i>	3	4.4	OLS with heteroskedasticity
4 – 4		3	4.4	OLS limit distribution
4 – 5	<i>Yes</i>	1	4.5	LS estimators minimize $\mathbf{u}'\mathbf{W}\mathbf{u}$
4 – 6		1	4.8	IV estimation theory
4 – 7	<i>Yes</i>	3	4.8	IV estimation weak instruments theory
4 – 8		2	4.6	Quantile regression data application
4 – 9	<i>Yes</i>	3	4.9	IV with weak instruments data application
4 – 10		2	4.5	Weighted LS application
4 – 11	<i>Yes</i>	2	4.5	GLS theory
4 – 12		1	4.6	Quantile regression with artificial data
4 – 13	<i>Yes</i>	2	4.6	Quantile regression with generated data
4 – 14		2	4.6	Quantile regression theory
4 – 15	<i>Yes</i>	2	4.8	IV data application
4 – 16		2	4.8	IV theory
4 – 17	<i>Yes</i>	2	4.9	IV with weak instruments simulation

5. Chapter 5: ML and NLS Estimation

<i>Ques</i>	<i>Sol.given</i>	<i>Diff</i>	<i>Section</i>	<i>Topic</i>
5 – 1	<i>Yes</i>	1	5.2	Marginal effects
5 – 2	<i>Yes</i>	2	5.3	m-estimator example asymptotic theory
5 – 3	<i>Yes</i>	2	5.3	m-estimator example asymptotic theory
5 – 4		3	4.3	m-estimator example asymptotic theory
5 – 5	<i>Yes</i>	2	5.5	Wald test of linear restrictions
5 – 6		2	5.7	NLS estimation theory
5 – 7	<i>Yes</i>	2	5.7 – 8	NLS and ML with generated data
5 – 8		1	5.2	Marginal effects