Econometric Modeling

Typos

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page x (3): UK production data finish in 1991 not 2000.

page 10, line 15: $1 > \overline{Y} > 0$ should be $1 > \theta > 0$.

page 63, table 4.3: Last column reports 97.5% quantiles, not 99% quantiles.

page 65, line 13: "Assume that not all covariates..." also needed for (d), so move two lines up.

page 82, line 18: squareroot missing:

$$\frac{\widehat{\sigma}^2}{\sum_{i=1}^n X_{2\cdot 1,i}^2} \qquad \text{should be} \qquad \frac{\widehat{\sigma}}{\sqrt{\sum_{i=1}^n X_{2\cdot 1,i}^2}}.$$

page 87, Exercise 5.12(a): square missing: $\widehat{\beta}_2$ should be $\widehat{\beta}_2^2$

page 96, line 7. The matrix $\mathbf{L}$ should be defined as an upper triangular matrix

$$\mathbf{L} = \begin{pmatrix} 1 & -(\mathbf{X}_1'\mathbf{X}_1)^{-1}\mathbf{X}_1'\mathbf{X}_2 \\ 0 & 1 \end{pmatrix}$$

page 132. White heteroskedasticity test involves regression on X_i and X_i^2. Degrees of freedom should be corrected accordingly.

page 186, line 15. Second equality should be an approximation, $\approx$.

page 187, line 16. Second equality should be an approximation, $\approx$.

page 213, line 23, assumption (iv). Add sub-index: σ^2 should be σ_ϵ^2.

page 249, line 20. "$\beta_2 = 0$" should be "$\beta_2 = 1$".

page 252, line 7. "ΔY_{t-2}" should be "ΔY_{t-1}".

page 337, line 5. ϕ_3 should be ϕ_e.