Listed below are corrections and typos for pages in Stock and Watson's *Introduction to Econometrics*, 4th Edition. These corrections are for the U.S. edition.

If you find typos or errors in the text that are not listed below, please let us know by sending an email to <u>mwatson@princeton.edu</u>. Thanks.

Page	Correction
199	E6.1 part c
	"Estimate the coefficient on Smoking for" should be
	"Estimate the coefficient on <i>Smoker</i> for"
223	c-level heading: "Tabular presentation of results."
253	Last line: "Exercise 18.12 works through "
280	E8.12 third sentence:
	"Consider the hypothetical experiment in Exercise 7.11."
	should be
	"Consider the hypothetical experiment in Exercise 6.12."
476	Equation (14.1)
	$E[Y^{oos} - \hat{Y}(X^{oos})]^2$ should be $E\left[\left(Y^{oos} - \hat{Y}(X^{oos})\right)^2\right]$
478	Equation (14.3)
	$E[(\hat{\beta}_1 - \beta_1)X_1^{oos} + \dots + (\hat{\beta}_k - \beta_k)X_k^{oos}]^2 \text{ should be}$
	$E\left[\left((\hat{\beta}_{1}-\beta_{1})X_{1}^{oos}+\ldots+(\hat{\beta}_{k}-\beta_{k})X_{k}^{oos}\right)^{2}\right]$
508	part (a) of EE14.1
	" Drop the predictor (<i>charter_s</i>) ² from the list of 230 predictors. Also drop
	the interaction $(str_s \times te_fte_s)$ from the list of predictors, so you are now
	left with 228 predictors. Why should $(charter_s)^2$ be dropped from the
	original list of predictors? Why should $(str_s \times te_fte_s)$ also be dropped?"
643	E17.1 This exercise is an extension of Empirical Exercise 15.1

Additional Index Entries

Event, 14