Check Figures for the Probit Homeworks

11.11

Estimated standard errors for the coefficient I					
I	nr	bhhh	dfp	Sandwich	opgr
Std error	0.1326	0.1372	0.1326	0.1285	0.1378

Note: dfp and bfgs std errors are actually evaluated at the Hessian (same as nr).

11.12

LR stat 12.45

OPG stat 9.603

BRMR stat 13.576

Wald stat 12.17

11.13

RESET 1.102 (t-stat)

RESET 1.2175 (ESS)

Heteroskedasticity test 12.69