There is an error in (4.14) on page 115.
What follows is a replacement for the section of text beginning with

"Making the appropriate substitutions ...

to the end of that paragraph, 7 lines down ...

Chow statistics in Equation (4.9)"

Replacement text:

The relevant terms in (3.38) are now $\mathbf{R} = [\mathbf{0} \quad \mathbf{I_{n_2}}]$, $\mathbf{b}' = [\mathbf{b_1} \quad \mathbf{d}']$, $\mathbf{r} = \mathbf{0}$, giving $(\mathbf{Rb} - \mathbf{r}) = \mathbf{d}$. Also $q = n_2$, and as shown above $\mathbf{e_2} = \mathbf{0}$. Thus $\mathbf{e}'\mathbf{e} = \mathbf{e_1'e_1}$. The degrees of freedom attached to $\mathbf{e_1}$ are $n_1 - k$, obtained from $n_1 + n_2$ observations less than $k + n_2$ estimated parameters. Making these substitutions in Equation (3.38) gives

$$F = \frac{\frac{\mathbf{d}'\left[\mathbf{I_{n_2}} + \mathbf{X_2}(\mathbf{X_1'X_1})^{-1}\mathbf{X_2'}\right]^{-1}\mathbf{d}}{n_2}}{\frac{\mathbf{e_1'e_1}}{(n_1-k)}} \sim F(n_2, N_1 - k) \qquad (4.14)$$

which is simply a replication of the Chow test statistic in (4.9). Econometric software packages provide simple procedures for testing the joint significance of a subset of variables. Thus the Chow test can be implemented by running the augmented regression (4.13) and testing the joint significance of the last n_2 variables.