Time Series Analysis

Homework assignment #4

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Problems

1. Prove formulas (8) and (9) in Lecture Notes #4.

2. Consider the last 5 years worth of daily price levels of the three front crude oil futures contracts. The Bloomberg symols for these instruments are CL1 `Comdty`, CL2 `Comdty`, and CL3 `Comdty`, respectively. Design and carry out a test for cointegration among the prices of these these instruments.

This assignment is due on March 9