



UNIVERSIDAD TECNICA
FEDERICO SANTA MARIA

Projections of Macroeconomic Variables

Homework #1

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1.- Our first task will be to install R and to collect different macro variables (at least 5) with different frequencies (daily, monthly, quarterly, yearly) of a country of your choice. The data will be used throughout the course.

2.- Graph and comment on the data.

3.- Obtain and comment on the descriptive statistics of the data.

4.- Analyse the seasonality of the data.

5.- Check if the variables are random walks.

6.- Comment very briefly this paper:

<https://www.journals.uchicago.edu/doi/pdf/10.1086/654107>

Campbell, J. Y., & Mankiw, N. G. (1989). Consumption, income, and interest rates: Reinterpreting the time series evidence. NBER macroeconomics annual, 4, 185-216.

Assignments should always be presented in powerpoint, and should be accompanied by the data and code used.