

Introduction to Econometrics

Summer Term 2018 - Problem Set IV

All exercises are from Updated 3rd Edition of Stock and Watson.

- (i) Review questions 6.5, 7.1, 8.2, 8.3
- (ii) Empirical Exercises E6.1, E7.2
- (iii) Empirical Exercises E8.1, E8.2 E9.1

Submit a single rar/zip file through Canvas (Assignment Section) with your name and Problem Set number as the filename as in JohnDoe1.rar. In the rar/zip file, have a single separate pdf/jpeg file for each question. Moreover, provide your .R files for empirical questions.

Present your regression results in nice tables, using the package *stargazer* whenever possible.

Total is 10 points. I will randomly select one question from each part (3 in total) and only grade those and assume they constitute a good sample of your work in the whole submission.