

# **Problem Set III**

Econometrics I - [FGV EPGE](#)

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## **Problem 1 – (points: 1)**

One problem using the companion matrix.

## **Problem 2 – (points: 1)**

Problem 4.5 from Hamilton's book.

## **Problem 3 – (points: 1)**

Empirical question with ARMA estimation and lag selection. Also add an item so they can do forecasts.

## **Problem 4 – (points: 1)**

Empirical question