

# Introduction to Econometrics

## Summer Term 2017 - Problem Set III

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

- (i) Review questions 4.1, 4.2, Exercises 4.1, 4.5, 5.1, 5.2
- (ii) Empirical Exercises E4.1, E4.2
- (iii) Empirical Exercises E5.1, E5.3

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.