Introduction to Econometrics

Summer Term 2017 - Problem Set V

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

(i) Review questions 10.1, 10.2, 11.2, 11.4
(ii) Empirical Exercises E10.1, E10.2
(iii) Empirical Exercises E11.1, E11.2

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.