

Introduction to Econometrics

Summer Term 2017 - Problem Set I

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

- (i) Review questions 1.2, 1.3, 2.4, 3.2, 3.3, 3.6
- (ii) Exercises 2.3, 2.6, 2.22, 3.5, 3.13
- (iii) Empirical Exercises E2.1, E3.1

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.

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.