1. Download CD.txt, GDP.txt, CPI.txt

Solution:

$$L(\Psi, \Omega \mid y_{1:T}) = p(y_1 \mid \Psi, \Omega) \prod_{t=2}^{T} p(y_t \mid \Psi, \Omega) \tag{1}$$

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2. Test the hypothesis of white noise for each of the three variables,