

Financial Econometrics

HT Assignments Weeks 6–8

February 2020

Week 6

Note: Please complete and submit this assignment by **12:00 Monday 7th week**.

1. Problem 8.5

Week 7

Note: Please complete and submit this assignment by **12:00 Monday 8th week**.

1. Exercise 5.4
2. Exercise 5.5

Week 8

Note: Please complete and submit this assignment by **12:00 Monday 9th week**.

1. 2019 Final Exam Multiple Choice
2. 2019 Final Exam Long question 1

Week 8 (Make-up)

Note: Please complete and submit this assignment by **12:00 Monday 9th week**.

1. 2019 Final Exam Long questions 2 – 4