

# Financial Econometrics

## HT Assignments Weeks 1–4

January 2020

### Week 1

**Note:** Please complete and submit this assignment by **12:00 Monday 3<sup>rd</sup> week**.

1. Exercise 7.2
2. Exercise 7.4 (part 2 optional (**hard**), see Appendix to Chapter 7 if interested))

### Week 2

**Note:** Please complete and submit this assignment by **12:00 Monday 4<sup>th</sup> week**.

1. Problem 7.1
2. Exercise 7.11

### Week 3

**Note:** Please complete and submit this assignment by **12:00 Monday 5<sup>th</sup> week**.

1. Problem 7.5
2. Exercise 7.16

### Week 4

**Note:** Please complete and submit this assignment by **12:00 Monday 6<sup>th</sup> week**.

1. Problem 8.3