Final

will cover:

EE, MLE, GMM (60-70% of the final):

- Theoretical: Any theoretical results + proofs gone over in class or TA session are fair game for the final.
- Empirical: Examples (especially Nerlove) should be the best guide for you to learn how the final question is going to look like.
- I will give the "some" baseline code (more or less). You will have to either sketch the code or

NumOp (0%, because implicitly tested):

Bayesian, Time Series, Panel, Nonparametric, and Quantile (30-40% of the final):

- Theoretical: Any theoretical results + proofs gone over in class or TA session are fair fame for the final.
- I will give the "some" baseline code (more or less). You will have to either sketch the your code or do a simple write up.

Questions & Answers

*This will be updated as I receive questions.

Q: How much algebra do I have to do?

A: You do have to do some algebra, but I can give you the list of findings from the Matrix algebra.

Q: Should we bring the computer to the exam?

A: TBA