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**XIM UNIVERSITY**

M.SC ECONOMICS

2022-24 BATCH

**NAME OF THE COURSE: Time Series Econometrics**

**Subject: Assignment-1**

**Final Submission Deadline: 14/09/2023**

**Date of Viva Voce: 15/09/2023 (10 Am onwards)**

**Marks: 20 (10 for the write-up and 10 for presentation)**

**Problem 1:** Find attached the dataset titled “*assignments\_data\_r*.*dta*” containing 10 variables. “r” stands for roll number.

Roll ME22001 will use assignments\_1.dta

Roll ME22002 will use assignments\_2.dta

Roll ME22003 will use assignments\_3.dta

Roll ME22006 will use assignments\_4.dta

Roll ME22007 will use assignments\_5.dta

*Denote xit as the variable where .*

1. *Plot variable xit. Write your views regarding stationarity.*
2. *Check whether xit is stationary or not using Dicky Fuller and Elliot Rothenberg and Stock(DFGLS) tests statistics.*
3. *Write a detailed note on your observations.*

*Viva Voce: I shall ask you to show Stata codes (.do files during your presentation). Failing to submit the .do file will lead to higher deduction of marks. I shall also ask technical questions during viva voce.*