

## Time Series

### Master M1

Homework due for March 13

Maximum number of students per group: 3

Consider the [USMacro\\_Quarterly Data \(Excel Dataset\)](http://www.princeton.edu/~mwatson/sw/SW2e_data.html) data available on Mark Watson's website (Princeton University).

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Find out the best model for both the RealGDP and the TbillRate. You have to follow all the steps discussed during the classes.

Study the forecasting in sample and out-of-sample.