### Econometrics II - Problem Set 1

#### Ricardo Semião e Castro

05/2024

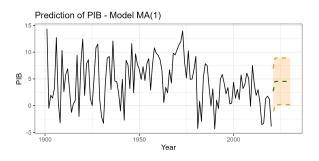
# **Question 1**

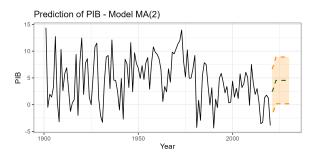
#### Item a. and b.

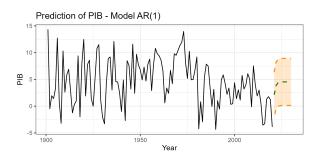
Below are the regression tables for each model:

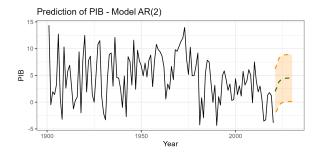
### Item c.

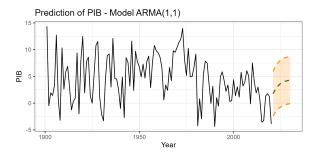
Below are the forecasts for each model:

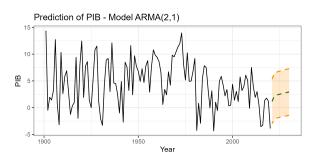


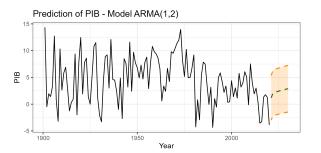


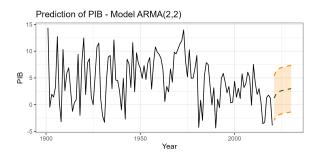










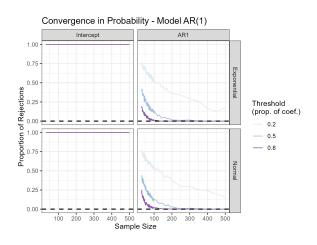


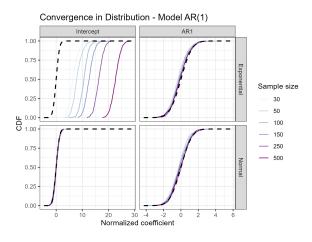
### Item d.

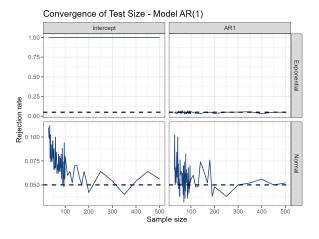
## **Question 2**

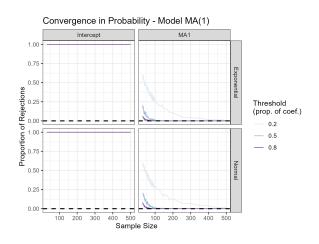
### Item a., b., and c.

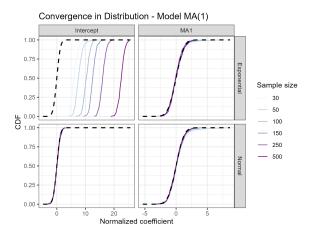
Below there is, for each model, one plot for each topic.

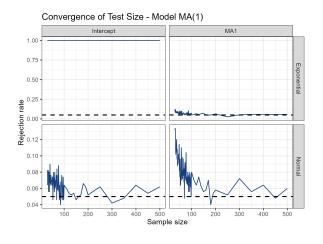


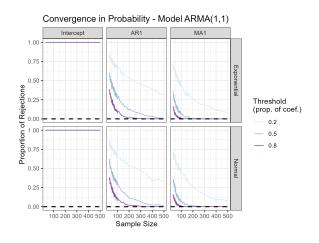


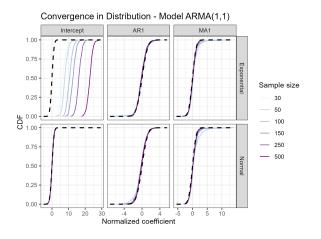


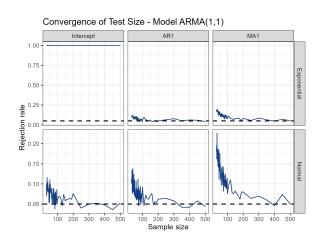












### Item d.

# **Question 3**

# **Question 4**