

Econometrics II - Problem Set 1

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05/2024

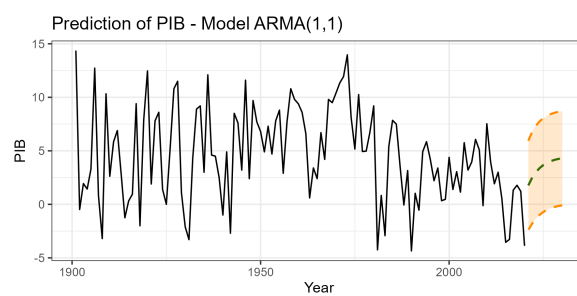
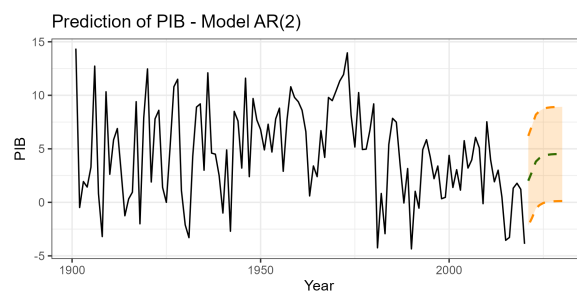
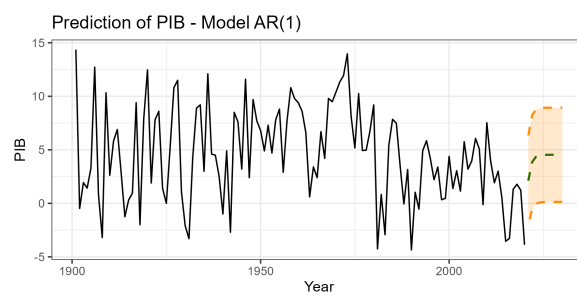
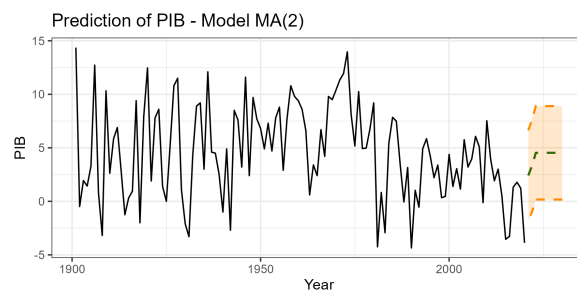
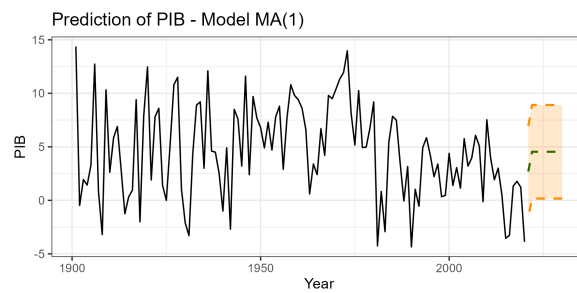
Question 1

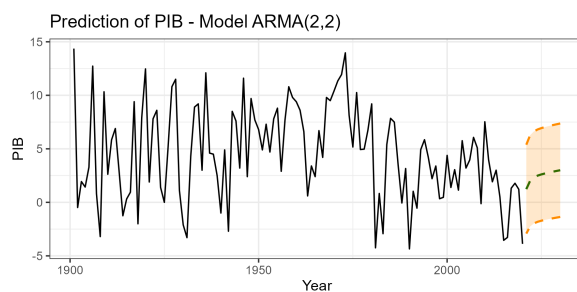
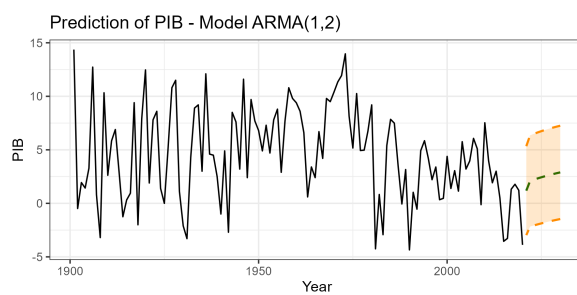
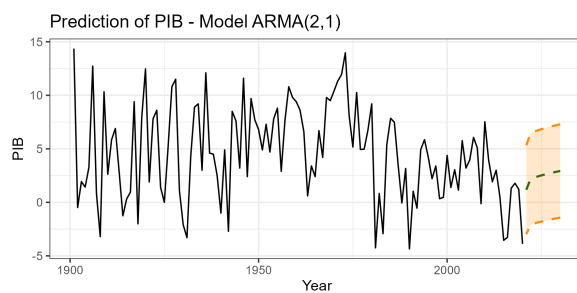
Item a. and b.

Below are the regression tables for each model:

Item c.

Below are the forecasts for each model:



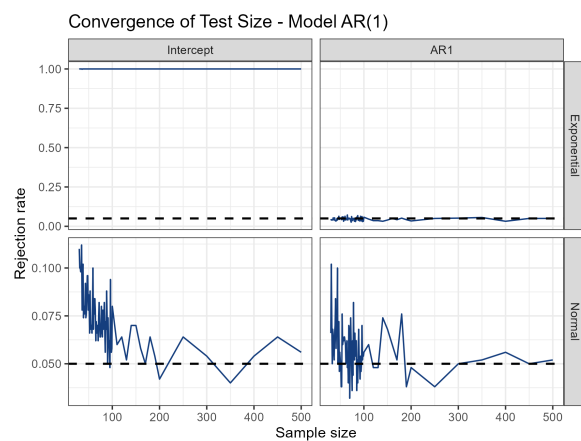
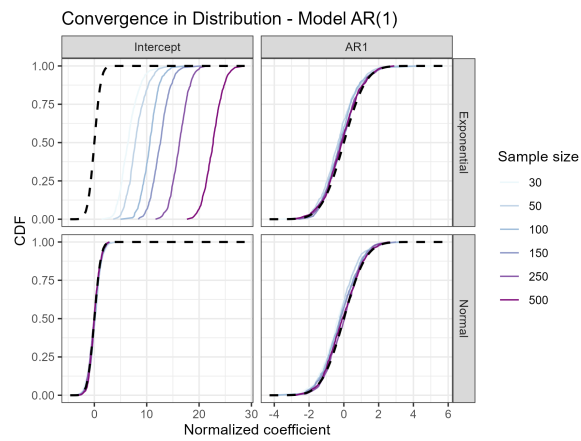
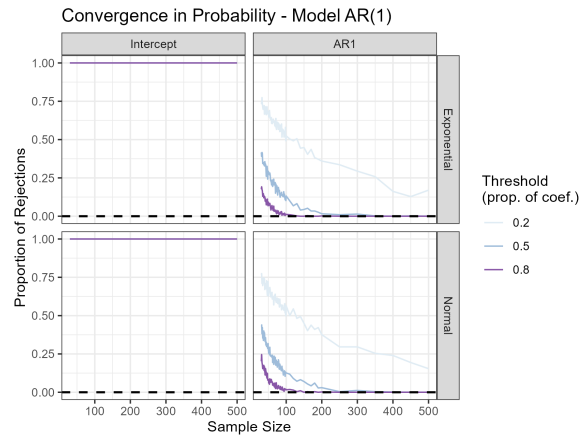


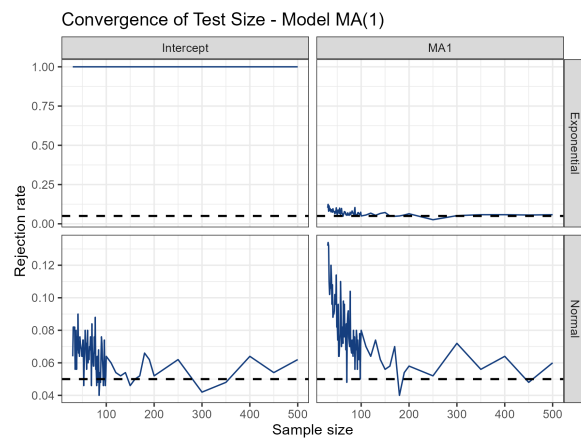
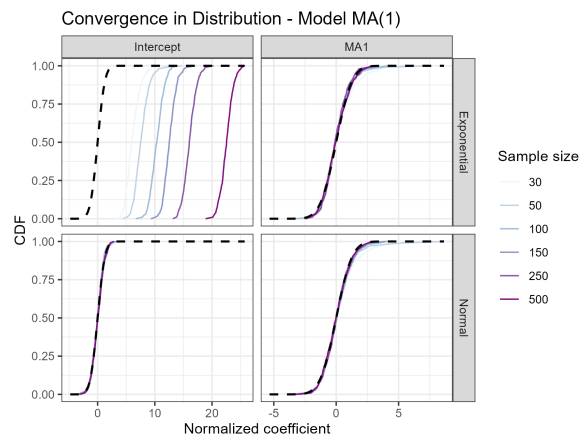
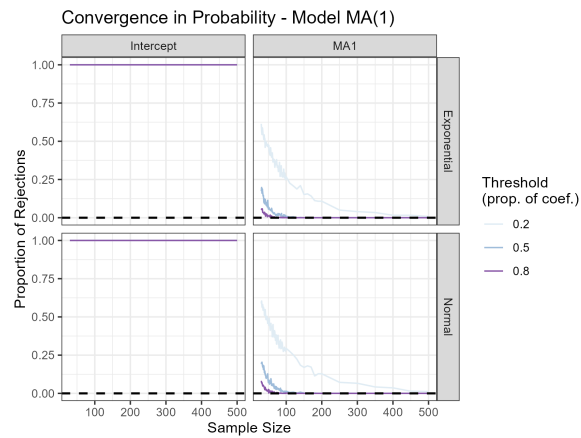
Item d.

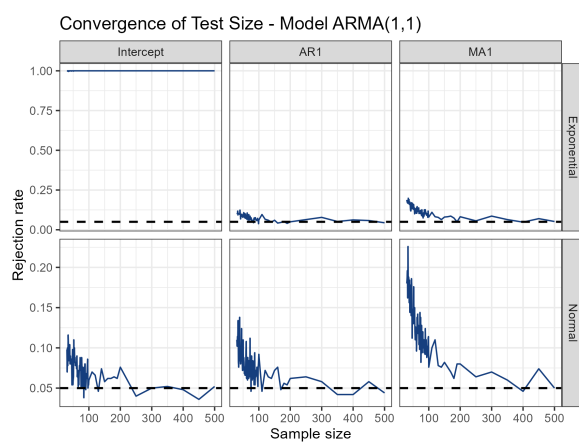
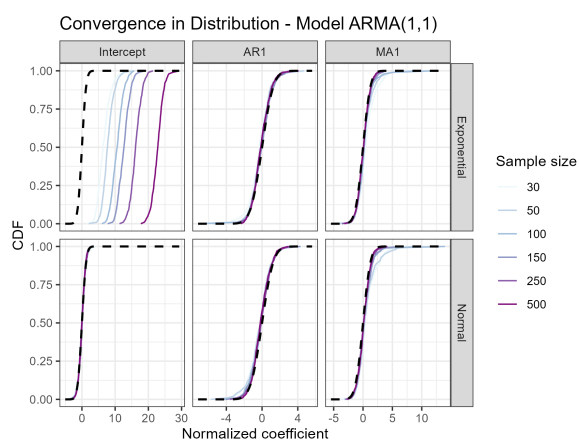
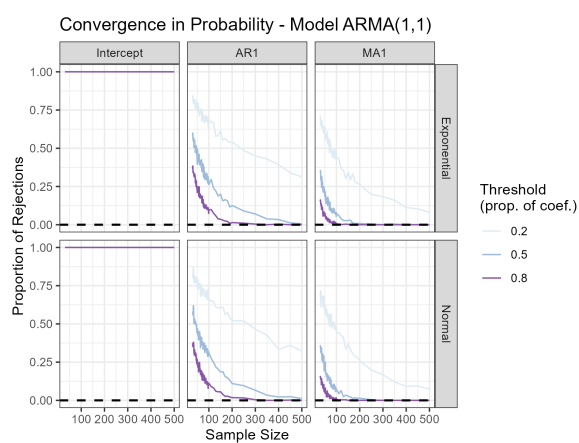
Question 2

Item a., b., and c.

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







Item d.

Question 3

Question 4